

Fiona Ma, CPA

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
December 31, 2022

OFFICE OF THE TREASURER

P. O. BOX 942809
SACRAMENTO, CA 94209-0001



Date: January 18, 2023

To: Pooled Money Investment Board

From: Jeff Wurm, Director
Investment Division

Subject: PMIA Quarterly Report

California Government Code Section 16481.2 requires the Treasurer to submit a quarterly report on the resources of the Pooled Money Investment Account (PMIA) to the Pooled Money Investment Board (PMIB). This report must be transmitted to the PMIB within 30 days of the close of a quarter and must contain the following:

1. The type of investment, name of issuer, date of maturity and the par and dollar amount of each security, investment and money within the treasury (i.e., the investment portfolio and demand accounts of the PMIA).
2. The weighted average maturity of the investments within the treasury.
3. Any funds, investments, or programs, including loans, under the management of contracted parties.
4. The market value as of the date of the report (quarter-end), and the source of this valuation for any security within the treasury.
5. A statement of Compliance with the Investment Policy.

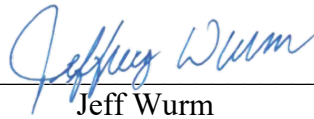
The required information is contained in the following two sections:

Section I contains: (1) a summary of the PMIA resources, including the investment portfolio size and average life and the amount of demand account bank balances; and (2) an analysis of the PMIA investment portfolio by type of investment.

Section II contains: (1) market valuation by security type; and (2) a detailed listing of the PMIA portfolio holdings, including the investment type, name of issuer, par value, book value, market value and the source of the market value for each security held in the portfolio at quarter-end.

Compliance with Investment Policy

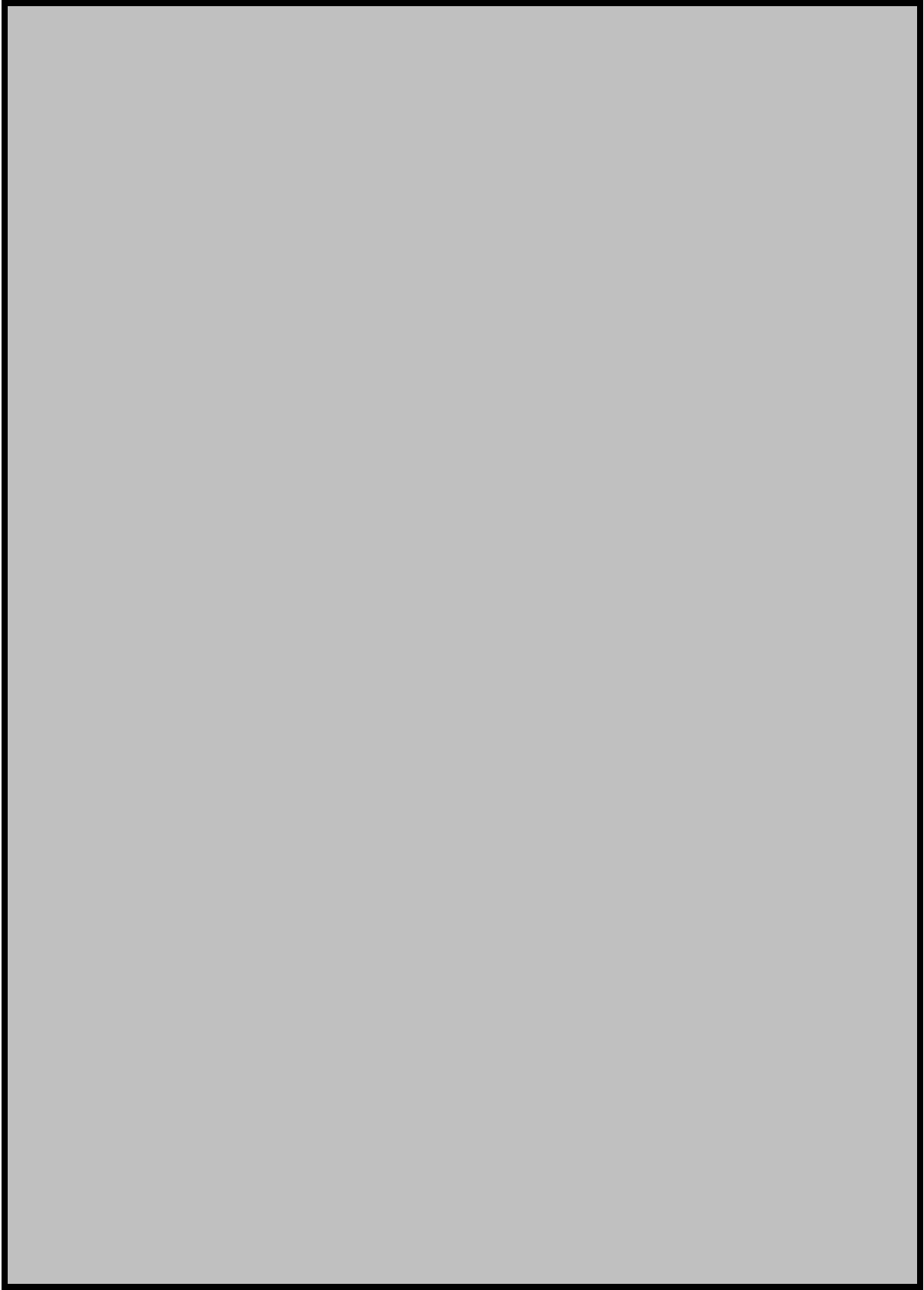
As required by California Government Code Section 16481.2 I confirm, to the best of my knowledge, that during the quarter ended December 31, 2022, all investments made on behalf of the Pooled Money Investment Account complied with the guidelines and provisions of the Investment Policy for the Pooled Money Investment Account. There were no funds, investments, or programs, including loans, that were under management of contracted parties.



Jeff Wurm

January 18, 2023

Date



POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

December 31, 2022

(Dollars in thousands)

Portfolio Amount	\$	199,649,025
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Effective Yield	2.292%
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Quarter-to-date Yield	1.977%
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Year-to-date Yield	1.616%
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Average Life (in days)	287
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Demand Bank Account Balances	\$	1,565,414
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Total PMIA Resources	<u>\$</u>	<u>201,214,439</u>
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POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

December 31, 2022

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Government		
Bills	\$ 35,572,298	17.82%
Bonds	-	0.00%
Notes	97,538,758	48.86%
Strips	-	0.00%
Total Governments	\$ 133,111,056	66.67%
Federal Agency Debentures	\$ 14,761,862	7.39%
Certificates of Deposit	12,400,000	6.21%
Bank Notes	100,000	0.05%
Repurchases	-	0.00%
Federal Agency Discount Notes	25,325,736	12.69%
Time Deposits	5,144,000	2.58%
GNMAs	-	0.00%
Commercial Paper	7,895,773	3.95%
FHLMC / REMICS	3,466	0.00%
Corporate Bonds	530,321	0.27%
PMIA Loans	376,811	0.19%
GF Loans	-	0.00%
Other	-	0.00%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 199,649,025	100.00%

* - Total percentage is rounded up to 100% due to truncated numbers.

Section II



State of California

Pooled Money Investment Account

Market Valuation

12/31/2022

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 35,572,298,376.73	\$ 35,896,965,984.48	\$ 35,813,625,000.00	NA
Notes	\$ 96,336,543,012.97	\$ 96,327,058,254.86	\$ 93,171,299,000.00	\$ 287,620,426.50
Federal Agency:				
SBA	\$ 338,889,007.89	\$ 338,889,007.89	\$ 338,773,080.09	\$ 1,004,954.08
MBS-REMICs	\$ 3,465,697.68	\$ 3,465,697.68	\$ 3,425,155.69	\$ 15,470.20
Debentures	\$ 9,096,582,571.99	\$ 9,096,520,766.45	\$ 8,886,499,200.00	\$ 26,924,215.25
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 2,900,000,000.00	\$ 2,900,000,000.00	\$ 2,833,516,000.00	\$ 26,791,810.50
Discount Notes	\$ 25,325,736,041.68	\$ 25,562,614,902.86	\$ 25,510,373,000.00	NA
Supranational Debentures	\$ 2,426,390,203.78	\$ 2,425,759,648.22	\$ 2,338,151,100.00	\$ 7,376,541.50
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 100,000,000.00	\$ 100,000,000.00	\$ 99,990,832.29	\$ 1,541,666.67
CDs and YCDs	\$ 12,400,000,000.00	\$ 12,400,000,000.00	\$ 12,382,893,375.51	\$ 124,083,166.66
Commercial Paper	\$ 7,895,772,944.44	\$ 7,975,413,013.94	\$ 7,970,181,986.08	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 530,321,150.56	\$ 530,164,414.45	\$ 503,140,960.00	\$ 4,279,027.65
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,144,000,000.00	\$ 5,144,000,000.00	\$ 5,144,000,000.00	NA
PMIA & GF Loans	\$ 376,811,000.00	\$ 376,811,000.00	\$ 376,811,000.00	NA
TOTAL	\$ 198,446,810,007.72	\$ 199,077,662,690.83	\$ 195,372,679,689.66	\$ 479,637,279.01

Fair Value Including Accrued Interest

\$ 195,852,316,968.67

Repurchase Agreements, Time Deposits, PMIA & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).

The value of each participating dollar equals the fair value divided by the amortized cost (0.981389258). As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$19.627,785.16 or \$20,000,000.00 x 0.981389258.

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 12/31/2022

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796XR5	U S TREAS BILL	01/12/2023	0.0000	1,650,000,000.00	1,628,907,288.84	0.99913 CITIBANK	1,648,564,500.00
912796ZL6	U S TREAS BILL	01/24/2023	0.0000	1,200,000,000.00	1,186,874,806.20	0.99776 CITIBANK	1,197,312,000.00
912796S34	U S TREAS BILL	01/26/2023	0.0000	2,050,000,000.00	2,034,350,729.22	0.99752 CITIBANK	2,044,916,000.00
912796XT1	U S TREAS BILL	02/02/2023	0.0000	700,000,000.00	689,913,347.22	0.99683 CITIBANK	697,781,000.00
912796XZ7	U S TREAS BILL	02/09/2023	0.0000	1,950,000,000.00	1,921,579,304.09	0.99601 CITIBANK	1,942,219,500.00
912796ZU6	U S TREAS BILL	02/14/2023	0.0000	300,000,000.00	296,182,819.44	0.99530 CITIBANK	298,590,000.00
912796YA1	U S TREAS BILL	02/16/2023	0.0000	300,000,000.00	295,434,075.00	0.99503 CITIBANK	298,509,000.00
912796Y60	U S TREAS BILL	02/21/2023	0.0000	350,000,000.00	345,409,118.06	0.99434 CITIBANK	348,019,000.00
912796T33	U S TREAS BILL	02/23/2023	0.0000	2,250,000,000.00	2,224,119,912.51	0.99398 CITIBANK	2,236,455,000.00
912796Y78	U S TREAS BILL	02/28/2023	0.0000	100,000,000.00	98,613,319.44	0.99333 CITIBANK	99,333,000.00
912796YB9	U S TREAS BILL	03/02/2023	0.0000	1,750,000,000.00	1,721,531,938.87	0.99317 CITIBANK	1,738,047,500.00
912796YK9	U S TREAS BILL	03/09/2023	0.0000	2,000,000,000.00	1,965,495,677.07	0.99234 CITIBANK	1,984,680,000.00
912796Z69	U S TREAS BILL	03/14/2023	0.0000	600,000,000.00	592,427,047.89	0.99188 CITIBANK	595,128,000.00
912796U31	U S TREAS BILL	03/23/2023	0.0000	2,350,000,000.00	2,312,440,886.81	0.99069 CITIBANK	2,328,121,500.00
912796Z85	U S TREAS BILL	03/28/2023	0.0000	600,000,000.00	592,788,833.34	0.99018 CITIBANK	594,108,000.00
912796YM5	U S TREAS BILL	03/30/2023	0.0000	2,650,000,000.00	2,601,459,967.27	0.98976 CITIBANK	2,622,864,000.00
912796YU7	U S TREAS BILL	04/13/2023	0.0000	550,000,000.00	538,825,618.06	0.98871 CITIBANK	543,790,500.00
912796V48	U S TREAS BILL	04/20/2023	0.0000	450,000,000.00	441,400,500.00	0.98696 CITIBANK	444,132,000.00
912796YV5	U S TREAS BILL	04/27/2023	0.0000	300,000,000.00	293,496,333.33	0.98591 CITIBANK	295,773,000.00
912796YW3	U S TREAS BILL	05/04/2023	0.0000	850,000,000.00	832,847,140.25	0.98491 CITIBANK	837,173,500.00
912796ZE2	U S TREAS BILL	05/11/2023	0.0000	600,000,000.00	588,061,156.23	0.98386 CITIBANK	590,316,000.00
912796W47	U S TREAS BILL	05/18/2023	0.0000	1,900,000,000.00	1,857,043,293.08	0.98307 CITIBANK	1,867,833,000.00
912796ZG7	U S TREAS BILL	06/01/2023	0.0000	2,000,000,000.00	1,958,876,286.08	0.98137 CITIBANK	1,962,740,000.00
912796ZP7	U S TREAS BILL	06/08/2023	0.0000	1,050,000,000.00	1,027,374,531.24	0.98046 CITIBANK	1,029,483,000.00
912796X53	U S TREAS BILL	06/15/2023	0.0000	450,000,000.00	436,865,666.64	0.97984 CITIBANK	440,928,000.00
912796ZR3	U S TREAS BILL	06/29/2023	0.0000	750,000,000.00	732,695,970.84	0.97786 CITIBANK	733,395,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 12/31/2022

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796XQ7	U S TREAS BILL	07/13/2023	0.0000	1,050,000,000.00	1,018,105,558.36	0.97623 CITIBANK	1,025,041,500.00
912796XY0	U S TREAS BILL	08/10/2023	0.0000	1,200,000,000.00	1,162,289,069.45	0.97303 CITIBANK	1,167,636,000.00
912796YH6	U S TREAS BILL	09/07/2023	0.0000	1,600,000,000.00	1,541,701,966.64	0.96997 CITIBANK	1,551,952,000.00
912796YJ2	U S TREAS BILL	10/05/2023	0.0000	1,600,000,000.00	1,535,200,131.91	0.96621 CITIBANK	1,545,936,000.00
912796YT0	U S TREAS BILL	11/02/2023	0.0000	650,000,000.00	622,586,125.02	0.96205 CITIBANK	625,332,500.00
912796ZN2	U S TREAS BILL	12/28/2023	0.0000	500,000,000.00	477,399,958.33	0.95503 CITIBANK	477,515,000.00
				36,300,000,000.00	35,572,298,376.73		35,813,625,000.00
AIP:		0.00					
Book + AIP:		35,572,298,376.73	TREASURY BILL				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 12/31/2022

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
912828Z29	U S TREAS NOTE	01/15/2023	1.5000	400,000,000.00	399,986,427.92	0.99927	0.00692935	CITIBANK	399,708,000.00	2,771,740.00
912828P38	U S TREAS NOTE	01/31/2023	1.7500	200,000,000.00	200,083,496.08	0.99820	0.00732337	CITIBANK	199,640,000.00	1,464,674.00
91282CBG5	U S TREAS NOTE	01/31/2023	0.1250	950,000,000.00	949,287,150.24	0.99699	0.00052310	CITIBANK	947,140,500.00	496,945.00
912828UN8	U S TREAS NOTE	02/15/2023	2.0000	450,000,000.00	449,719,038.15	0.99729	0.00755435	CITIBANK	448,780,500.00	3,399,457.50
912828Z86	U S TREAS NOTE	02/15/2023	1.3750	1,800,000,000.00	1,802,169,895.26	0.99658	0.00519361	CITIBANK	1,793,844,000.00	9,348,498.00
91282CBN0	U S TREAS NOTE	02/28/2023	0.1250	3,800,000,000.00	3,799,835,371.99	0.99333	0.00042472	CITIBANK	3,774,654,000.00	1,613,936.00
912828P79	U S TREAS NOTE	02/28/2023	1.5000	200,000,000.00	200,439,562.06	0.99541	0.00509669	CITIBANK	199,082,000.00	1,019,338.00
9128284A5	U S TREAS NOTE	02/28/2023	2.6250	450,000,000.00	449,741,501.85	0.99711	0.00891920	CITIBANK	448,699,500.00	4,013,640.00
912828ZD5	U S TREAS NOTE	03/15/2023	0.5000	2,100,000,000.00	2,098,125,042.55	0.99238	0.00149171	CITIBANK	2,083,998,000.00	3,132,591.00
91282CBX8	U S TREAS NOTE	04/30/2023	0.1250	1,700,000,000.00	1,699,853,851.01	0.98625	0.00021409	CITIBANK	1,676,625,000.00	363,953.00
912828VB3	U S TREAS NOTE	05/15/2023	1.7500	700,000,000.00	698,542,828.50	0.98953	0.00227210	CITIBANK	692,671,000.00	1,590,470.00
912828ZP8	U S TREAS NOTE	05/15/2023	0.1250	1,450,000,000.00	1,445,417,262.07	0.98352	0.00016229	CITIBANK	1,426,104,000.00	235,320.50
91282CCD1	U S TREAS NOTE	05/31/2023	0.1250	2,950,000,000.00	2,949,509,229.03	0.98215	0.00010989	CITIBANK	2,897,342,500.00	324,175.50
912828S35	U S TREAS NOTE	06/30/2023	1.3750	2,050,000,000.00	2,055,755,414.91	0.98426	0.00003798	CITIBANK	2,017,733,000.00	77,859.00
91282CCK5	U S TREAS NOTE	06/30/2023	0.1250	1,800,000,000.00	1,798,853,810.00	0.97781	0.00000345	CITIBANK	1,760,058,000.00	6,210.00
912828ZY9	U S TREAS NOTE	07/15/2023	0.1250	1,800,000,000.00	1,798,206,265.92	0.97570	0.00057745	CITIBANK	1,756,260,000.00	1,039,410.00
912828Y61	U S TREAS NOTE	07/31/2023	2.7500	600,000,000.00	597,103,581.33	0.98914	0.01150815	CITIBANK	593,484,000.00	6,904,890.00
91282CCN9	U S TREAS NOTE	07/31/2023	0.1250	1,800,000,000.00	1,798,756,349.45	0.97367	0.00052310	CITIBANK	1,752,606,000.00	941,580.00
912828VS6	U S TREAS NOTE	08/15/2023	2.5000	900,000,000.00	900,732,215.72	0.98617	0.00944293	CITIBANK	887,553,000.00	8,498,637.00
91282CAF8	U S TREAS NOTE	08/15/2023	0.1250	1,800,000,000.00	1,798,116,866.06	0.97231	0.00047215	CITIBANK	1,750,158,000.00	849,870.00
91282CCU3	U S TREAS NOTE	08/31/2023	0.1250	1,950,000,000.00	1,948,752,632.91	0.96981	0.00042472	CITIBANK	1,891,129,500.00	828,204.00
9128284X5	U S TREAS NOTE	08/31/2023	2.7500	450,000,000.00	449,369,053.77	0.98731	0.00934392	CITIBANK	444,289,500.00	4,204,764.00
91282CAK7	U S TREAS NOTE	09/15/2023	0.1250	1,450,000,000.00	1,438,327,550.18	0.96863	0.00037293	CITIBANK	1,404,513,500.00	540,748.50
91282CDA6	U S TREAS NOTE	09/30/2023	0.2500	2,250,000,000.00	2,248,551,064.12	0.96676	0.00063874	CITIBANK	2,175,210,000.00	1,437,165.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 12/31/2022

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
91282CAP6	U S TREAS NOTE	10/15/2023	0.1250	1,600,000,000.00	1,595,532,490.77	0.96473	0.00026786	CITIBANK	1,543,568,000.00	428,576.00
91282CDD0	U S TREAS NOTE	10/31/2023	0.3750	1,950,000,000.00	1,947,800,935.17	0.96434	0.00064227	CITIBANK	1,880,463,000.00	1,252,426.50
9128285K2	U S TREAS NOTE	10/31/2023	2.8750	750,000,000.00	746,252,278.95	0.98504	0.00492403	CITIBANK	738,780,000.00	3,693,022.50
91282CAW1	U S TREAS NOTE	11/15/2023	0.2500	2,100,000,000.00	2,096,362,999.95	0.96156	0.00032459	CITIBANK	2,019,276,000.00	681,639.00
91282CDM0	U S TREAS NOTE	11/30/2023	0.5000	1,900,000,000.00	1,890,909,934.65	0.96211	0.00043956	CITIBANK	1,828,009,000.00	835,164.00
9128285P1	U S TREAS NOTE	11/30/2023	2.8750	300,000,000.00	299,652,953.64	0.98367	0.00252747	CITIBANK	295,101,000.00	758,241.00
91282CBA8	U S TREAS NOTE	12/15/2023	0.1250	1,150,000,000.00	1,148,848,380.34	0.95793	0.00005838	CITIBANK	1,101,619,500.00	67,137.00
91282CDR9	U S TREAS NOTE	12/31/2023	0.7500	750,000,000.00	749,948,383.98	0.96145	0.00002072	CITIBANK	721,087,500.00	15,540.00
91282CBE0	U S TREAS NOTE	01/15/2024	0.1250	450,000,000.00	449,571,585.48	0.95371	0.00057745	CITIBANK	429,169,500.00	259,852.50
91282CDV0	U S TREAS NOTE	01/31/2024	0.8750	1,750,000,000.00	1,740,146,728.28	0.95965	0.00366168	CITIBANK	1,679,387,500.00	6,407,940.00
912828B66	U S TREAS NOTE	02/15/2024	2.7500	700,000,000.00	694,769,235.36	0.97859	0.01038723	CITIBANK	685,013,000.00	7,271,061.00
91282CBM2	U S TREAS NOTE	02/15/2024	0.1250	1,850,000,000.00	1,847,024,110.61	0.95031	0.00047215	CITIBANK	1,758,073,500.00	873,477.50
91282CEA5	U S TREAS NOTE	02/29/2024	1.5000	1,750,000,000.00	1,741,008,293.19	0.96426	0.00509669	CITIBANK	1,687,455,000.00	8,919,207.50
912828W48	U S TREAS NOTE	02/29/2024	2.1250	2,000,000,000.00	2,042,783,735.75	0.97113	0.00722030	CITIBANK	1,942,260,000.00	14,440,600.00
9128286G0	U S TREAS NOTE	02/29/2024	2.3750	450,000,000.00	449,697,205.41	0.97426	0.00806975	CITIBANK	438,417,000.00	3,631,387.50
91282CBR1	U S TREAS NOTE	03/15/2024	0.2500	2,300,000,000.00	2,294,361,984.48	0.94840	0.00074586	CITIBANK	2,181,320,000.00	1,715,478.00
9128286R6	U S TREAS NOTE	04/30/2024	2.2500	400,000,000.00	398,138,706.16	0.96859	0.00385359	CITIBANK	387,436,000.00	1,541,436.00
91282CEK3	U S TREAS NOTE	04/30/2024	2.5000	800,000,000.00	795,225,200.09	0.97188	0.00428177	CITIBANK	777,504,000.00	3,425,416.00
91282CCC3	U S TREAS NOTE	05/15/2024	0.2500	2,650,000,000.00	2,646,004,868.25	0.94160	0.00032459	CITIBANK	2,495,240,000.00	860,163.50
912828XT2	U S TREAS NOTE	05/31/2024	2.0000	1,500,000,000.00	1,525,257,441.45	0.96383	0.00175824	CITIBANK	1,445,745,000.00	2,637,360.00
91282CER8	U S TREAS NOTE	05/31/2024	2.5000	1,700,000,000.00	1,692,643,276.09	0.97055	0.00219780	CITIBANK	1,649,935,000.00	3,736,260.00
91282CCG4	U S TREAS NOTE	06/15/2024	0.2500	1,200,000,000.00	1,198,788,777.40	0.93891	0.00011676	CITIBANK	1,126,692,000.00	140,112.00
91282CCL3	U S TREAS NOTE	07/15/2024	0.3750	2,100,000,000.00	2,075,054,591.36	0.93715	0.00173234	CITIBANK	1,968,015,000.00	3,637,914.00
91282CFA4	U S TREAS NOTE	07/31/2024	3.0000	1,300,000,000.00	1,296,284,386.76	0.97574	0.01255435	CITIBANK	1,268,462,000.00	16,320,655.00

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9128282N9	U S TREAS NOTE	07/31/2024	2.1250	400,000,000.00	397,073,405.92	0.96219	0.00889266	CITIBANK		384,876,000.00	3,557,064.00
912828Y87	U S TREAS NOTE	07/31/2024	1.7500	1,650,000,000.00	1,686,275,012.59	0.95688	0.00732337	CITIBANK		1,578,852,000.00	12,083,560.50
91282CCT6	U S TREAS NOTE	08/15/2024	0.3750	1,200,000,000.00	1,198,147,673.61	0.93457	0.00141644	CITIBANK		1,121,484,000.00	1,699,728.00
912828D56	U S TREAS NOTE	08/15/2024	2.3750	900,000,000.00	898,041,458.73	0.96523	0.00897079	CITIBANK		868,707,000.00	8,073,711.00
91282CFG1	U S TREAS NOTE	08/31/2024	3.2500	1,750,000,000.00	1,739,386,957.90	0.97957	0.01104282	CITIBANK		1,714,247,500.00	19,324,935.00
912828YE4	U S TREAS NOTE	08/31/2024	1.2500	450,000,000.00	456,100,131.69	0.94719	0.00424724	CITIBANK		426,235,500.00	1,911,258.00
91282CCX7	U S TREAS NOTE	09/15/2024	0.3750	2,000,000,000.00	1,996,042,883.35	0.93254	0.00111878	CITIBANK		1,865,080,000.00	2,237,560.00
91282CFN6	U S TREAS NOTE	09/30/2024	4.2500	150,000,000.00	150,082,500.00	0.99531	0.01085852	CITIBANK		149,296,500.00	1,628,778.00
9128282Y5	U S TREAS NOTE	09/30/2024	2.1250	200,000,000.00	195,889,972.40	0.96016	0.00542926	CITIBANK		192,032,000.00	1,085,852.00
912828YH7	U S TREAS NOTE	09/30/2024	1.5000	1,650,000,000.00	1,650,684,613.70	0.95008	0.00383242	CITIBANK		1,567,632,000.00	6,323,493.00
91282CDB4	U S TREAS NOTE	10/15/2024	0.6250	1,050,000,000.00	1,048,553,756.16	0.93441	0.00133929	CITIBANK		981,130,500.00	1,406,254.50
91282CFQ9	U S TREAS NOTE	10/31/2024	4.3750	500,000,000.00	500,064,348.92	0.99762	0.00749309	CITIBANK		498,810,000.00	3,746,545.00
912828YM6	U S TREAS NOTE	10/31/2024	1.5000	1,050,000,000.00	1,070,260,772.32	0.94797	0.00256906	CITIBANK		995,368,500.00	2,697,513.00
9128283D0	U S TREAS NOTE	10/31/2024	2.2500	300,000,000.00	294,782,480.01	0.96098	0.00385359	CITIBANK		288,294,000.00	1,156,077.00
912828G38	U S TREAS NOTE	11/15/2024	2.2500	900,000,000.00	903,935,361.05	0.96094	0.00292127	CITIBANK		864,846,000.00	2,629,143.00
91282CDH1	U S TREAS NOTE	11/15/2024	0.7500	700,000,000.00	698,256,533.17	0.93391	0.00097376	CITIBANK		653,737,000.00	681,632.00
912828YV6	U S TREAS NOTE	11/30/2024	1.5000	550,000,000.00	559,133,534.54	0.94680	0.00131868	CITIBANK		520,740,000.00	725,274.00
9128283J7	U S TREAS NOTE	11/30/2024	2.1250	300,000,000.00	291,840,900.45	0.95777	0.00186813	CITIBANK		287,331,000.00	560,439.00
91282CDN8	U S TREAS NOTE	12/15/2024	1.0000	1,400,000,000.00	1,396,869,592.08	0.93652	0.00046703	CITIBANK		1,311,128,000.00	653,842.00
912828J27	U S TREAS NOTE	02/15/2025	2.0000	1,000,000,000.00	986,194,163.33	0.95207	0.00755435	CITIBANK		952,070,000.00	7,554,350.00
912828ZC7	U S TREAS NOTE	02/28/2025	1.1250	1,100,000,000.00	1,114,020,595.64	0.93418	0.00382251	CITIBANK		1,027,598,000.00	4,204,761.00
9128283Z1	U S TREAS NOTE	02/28/2025	2.7500	1,500,000,000.00	1,499,142,325.55	0.96691	0.00934392	CITIBANK		1,450,365,000.00	14,015,880.00
91282CED9	U S TREAS NOTE	03/15/2025	1.7500	1,450,000,000.00	1,427,930,576.68	0.94563	0.00522099	CITIBANK		1,371,163,500.00	7,570,435.50
91282CEQ0	U S TREAS NOTE	05/15/2025	2.7500	2,000,000,000.00	1,993,319,942.54	0.96500	0.00357044	CITIBANK		1,930,000,000.00	7,140,880.00

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91282CEU1	U S TREAS NOTE	06/15/2025	2.8750	300,000,000.00	295,776,027.42	0.96727	0.00134272	CITIBANK	290,181,000.00	402,816.00
912828XZ8	U S TREAS NOTE	06/30/2025	2.7500	800,000,000.00	799,468,619.32	0.96406	0.00007597	CITIBANK	771,248,000.00	60,776.00
91282CEY3	U S TREAS NOTE	07/15/2025	3.0000	400,000,000.00	398,445,533.50	0.96934	0.01385870	CITIBANK	387,736,000.00	5,543,480.00
912828Y79	U S TREAS NOTE	07/31/2025	2.8750	600,000,000.00	601,393,309.56	0.96680	0.01203125	CITIBANK	580,080,000.00	7,218,750.00
91282CFE6	U S TREAS NOTE	08/15/2025	3.1250	1,350,000,000.00	1,341,272,057.28	0.97164	0.01180367	CITIBANK	1,311,714,000.00	15,934,954.50
91282CFK2	U S TREAS NOTE	09/15/2025	3.5000	200,000,000.00	198,661,895.52	0.98082	0.01044199	CITIBANK	196,164,000.00	2,088,398.00
91282CFP1	U S TREAS NOTE	10/15/2025	4.2500	100,000,000.00	99,756,987.84	1.00008	0.00910714	CITIBANK	100,008,000.00	910,714.00
9128285J5	U S TREAS NOTE	10/31/2025	3.0000	800,000,000.00	800,348,244.80	0.96664	0.00513812	CITIBANK	773,312,000.00	4,110,496.00
91282CEW7	U S TREAS NOTE	06/30/2027	3.2500	300,000,000.00	302,602,142.64	0.96840	0.00008978	CITIBANK	290,520,000.00	26,934.00
				96,400,000,000.00	96,327,058,254.86				93,171,299,000.00	287,620,426.50
AIP:			9,484,758.11							
Book + AIP:			96,336,543,012.97	TREASURY NOTE						

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83164EN94	SBA POOL #504016	01/25/2023	3.7500	1,526.57	1,526.57	1.00000 CITIBANK	1,526.57	4.77
83164ETV9	SBA POOL #504164	06/25/2023	3.6250	17,867.65	17,867.65	0.99759 CITIBANK	17,824.59	53.98
83164EUN5	SBA POOL #504189	08/25/2023	3.6250	28,725.89	28,725.89	0.99777 CITIBANK	28,661.83	86.78
83164EWC7	SBA POOL #504243	09/25/2023	3.6250	20,507.77	20,507.77	0.99815 CITIBANK	20,469.83	61.95
83164EXA0	SBA POOL #504273	10/25/2023	3.6250	41,683.18	41,683.18	0.99947 CITIBANK	41,661.09	125.92
83164E2N6	SBA POOL #504381	01/25/2024	3.6250	2,845.84	2,845.84	1.00004 CITIBANK	2,845.95	8.60
83164E4E4	SBA POOL #504421	08/25/2024	3.6250	83,849.41	83,849.41	0.99808 CITIBANK	83,688.42	253.30
83164FKZ6	SBA POOL #504812	01/25/2025	3.7500	258,724.55	258,724.55	0.99972 CITIBANK	258,652.11	808.51
83164FMU5	SBA POOL #504871	03/25/2025	3.8750	197,992.38	197,992.38	0.99711 CITIBANK	197,420.18	639.35
83164FQG2	SBA POOL #504955	04/25/2025	3.8750	71,157.83	71,157.83	0.99745 CITIBANK	70,976.38	229.78
83164FNG5	SBA POOL #504891	04/25/2025	3.8750	82,128.60	82,128.60	0.99713 CITIBANK	81,892.89	265.21
83164FT87	SBA POOL #505075	08/25/2025	3.8750	130,122.37	130,122.37	0.99847 CITIBANK	129,923.28	420.19
83164F5H3	SBA POOL #505348	02/25/2026	3.8750	10,556.23	10,556.23	1.00000 CITIBANK	10,556.23	34.09
83164GS94	SBA POOL #505944	05/25/2027	3.5500	43,458.74	43,458.74	1.00329 CITIBANK	43,601.72	128.57
83164GTL6	SBA POOL #505955	07/25/2027	3.5500	122,505.96	122,505.96	1.00133 CITIBANK	122,668.89	362.41
83164GU34	SBA POOL #506002	08/25/2027	3.5500	534,718.50	534,718.50	1.00139 CITIBANK	535,461.76	1,581.88
83164GVQ2	SBA POOL #506023	08/25/2027	3.5500	185,193.50	185,193.50	1.00160 CITIBANK	185,489.81	547.86
83164GV25	SBA POOL #506033	09/25/2027	3.5500	13,451.08	13,451.08	1.00157 CITIBANK	13,472.20	39.79
83164GYW6	SBA POOL #506125	11/25/2027	3.5500	256,576.74	256,576.74	1.00326 CITIBANK	257,413.18	759.04
83164GXL1	SBA POOL #506083	11/25/2027	3.5500	294,093.79	294,093.79	1.00063 CITIBANK	294,279.07	870.03
83164G3E0	SBA POOL #506197	12/25/2027	3.5500	267,520.62	267,520.62	1.00183 CITIBANK	268,010.18	791.42
83164G4W9	SBA POOL #506237	01/25/2028	3.5500	53,040.98	53,040.98	1.00243 CITIBANK	53,169.87	156.91
83164HBL3	SBA POOL #506343	02/25/2028	3.5500	137,667.88	137,667.88	1.00134 CITIBANK	137,852.35	407.27
83164HBY5	SBA POOL #506355	05/25/2028	3.5500	275,236.84	275,236.84	1.00462 CITIBANK	276,508.43	814.24

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83164HFC9	SBA POOL #506463	07/25/2028	3.5500	63,258.89	63,258.89	1.00215 CITIBANK	63,394.90	187.14
83164HGN4	SBA POOL #506505	09/25/2028	3.5500	4,542.81	4,542.81	1.00248 CITIBANK	4,554.08	13.44
83164HGT1	SBA POOL #506510	10/25/2028	3.5500	45,115.42	45,115.42	1.00274 CITIBANK	45,239.04	133.47
83164HJY7	SBA POOL #506579	11/25/2028	3.5500	274,210.19	274,210.19	1.00266 CITIBANK	274,939.59	811.21
83164HMP2	SBA POOL #506666	12/25/2028	3.5500	279,413.88	279,413.88	1.00221 CITIBANK	280,031.38	826.60
83164HQB9	SBA POOL #506750	02/25/2029	3.5500	395,231.94	395,231.94	1.00188 CITIBANK	395,974.98	1,169.23
83164HT26	SBA POOL #506869	04/25/2029	3.5500	275,570.72	275,570.72	1.00133 CITIBANK	275,937.23	815.23
83164HW48	SBA POOL #506967	08/25/2029	3.5500	656,664.03	656,664.03	1.00245 CITIBANK	658,272.86	1,942.63
83164HY38	SBA POOL #507030	09/25/2029	3.5500	2,057,899.72	2,057,899.72	1.00282 CITIBANK	2,063,703.00	6,087.95
83164HWH9	SBA POOL #506948	09/25/2029	3.5500	181,847.50	181,847.50	1.00296 CITIBANK	182,385.77	537.97
83164H3K4	SBA POOL #507102	10/25/2029	3.5500	682,907.24	682,907.24	1.00273 CITIBANK	684,771.58	2,020.27
83164H5J5	SBA POOL #507149	01/25/2030	3.5500	1,078,761.46	1,078,761.46	1.00207 CITIBANK	1,080,994.50	3,191.34
83164H4C1	SBA POOL #507119	01/25/2030	3.5500	281,890.32	281,890.32	1.00108 CITIBANK	282,194.76	833.93
83164JAQ9	SBA POOL #507215	03/25/2030	3.5500	1,966,687.26	1,966,687.26	1.00381 CITIBANK	1,974,180.34	5,818.12
83164JAG1	SBA POOL #507207	03/25/2030	3.5500	859,169.65	859,169.65	0.99986 CITIBANK	859,049.37	2,541.71
83164JA89	SBA POOL #507231	05/25/2030	3.5500	1,392,123.01	1,392,123.01	1.00392 CITIBANK	1,397,580.13	4,118.36
83164JB47	SBA POOL #507259	05/25/2030	3.5500	1,060,693.98	1,060,693.98	1.00331 CITIBANK	1,064,204.88	3,137.89
83164JEE2	SBA POOL #507333	06/25/2030	3.5500	2,102,702.85	2,102,702.85	1.00066 CITIBANK	2,104,090.63	6,220.50
83164JC61	SBA POOL #507293	06/25/2030	3.5500	231,811.46	231,811.46	1.00171 CITIBANK	232,207.86	685.78
83164JES1	SBA POOL #507345	07/25/2030	3.5500	743,219.65	743,219.65	1.00398 CITIBANK	746,177.66	2,198.69
83164JGN0	SBA POOL #507405	08/25/2030	3.5500	359,464.92	359,464.92	0.99928 CITIBANK	359,206.11	1,063.42
83164JG67	SBA POOL #507421	09/25/2030	3.5500	811,160.32	811,160.32	1.00339 CITIBANK	813,910.15	2,399.68
83164JH82	SBA POOL #507455	09/25/2030	3.5500	1,706,553.75	1,706,553.75	1.00030 CITIBANK	1,707,065.72	5,048.55
83164JKL9	SBA POOL #507499	10/25/2030	3.5500	600,932.68	600,932.68	1.00071 CITIBANK	601,359.34	1,777.76

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83164JNE2	SBA POOL #507589	01/25/2031	3.5500	2,708,505.46	2,708,505.46	0.99992 CITIBANK	2,708,288.78	8,012.66
83164JMW3	SBA POOL #507573	01/25/2031	3.5500	1,017,117.10	1,017,117.10	1.00057 CITIBANK	1,017,696.86	3,008.97
83164JKU9	SBA POOL #507507	02/25/2031	3.5500	1,591,901.79	1,591,901.79	1.00035 CITIBANK	1,592,458.96	4,709.38
83164JPF7	SBA POOL #507622	02/25/2031	3.5750	406,820.20	406,820.20	1.00282 CITIBANK	407,967.43	1,211.99
83164JPW0	SBA POOL #507637	03/25/2031	3.5750	1,323,035.85	1,323,035.85	0.99948 CITIBANK	1,322,347.87	3,941.54
83164JML7	SBA POOL #507563	04/25/2031	3.5500	1,916,972.83	1,916,972.83	1.00003 CITIBANK	1,917,030.34	5,671.04
83164JQV1	SBA POOL #507668	04/25/2031	3.5750	417,520.18	417,520.18	1.00060 CITIBANK	417,770.69	1,243.86
83164JSC1	SBA POOL #507715	05/25/2031	3.5750	382,643.74	382,643.74	1.00101 CITIBANK	383,030.21	1,139.96
83164JRW8	SBA POOL #507701	05/25/2031	3.5750	644,174.81	644,174.81	1.00105 CITIBANK	644,851.19	1,919.10
83164JSZ0	SBA POOL #507736	06/25/2031	3.5750	178,137.38	178,137.38	0.99962 CITIBANK	178,069.69	530.70
83164JWU6	SBA POOL #507859	09/25/2031	3.5750	1,913,244.72	1,913,244.72	0.99998 CITIBANK	1,913,206.46	5,699.87
83164JXB7	SBA POOL #507874	10/25/2031	3.5750	509,253.96	509,253.96	0.99891 CITIBANK	508,698.87	1,517.15
83164J2A3	SBA POOL #507969	01/25/2032	3.5750	3,597,409.55	3,597,409.55	1.00083 CITIBANK	3,600,395.40	10,717.28
83164JZ25	SBA POOL #507961	01/25/2032	3.5750	2,140,741.14	2,140,741.14	1.00125 CITIBANK	2,143,417.07	6,377.62
83164J3Y0	SBA POOL #508015	02/25/2032	3.5750	1,338,010.87	1,338,010.87	1.00110 CITIBANK	1,339,482.68	3,986.16
83164J5L6	SBA POOL #508051	04/25/2032	3.5750	347,702.02	347,702.02	0.99830 CITIBANK	347,110.93	1,035.86
83164J5J1	SBA POOL #508049	04/25/2032	3.5750	751,473.54	751,473.54	1.00123 CITIBANK	752,397.85	2,238.76
83164J7G5	SBA POOL #508095	05/25/2032	3.5750	1,445,751.59	1,445,751.59	1.00144 CITIBANK	1,447,833.47	4,307.13
83164KAK9	SBA POOL #508110	07/25/2032	3.5750	1,400,557.68	1,400,557.68	1.00148 CITIBANK	1,402,630.51	4,172.49
83164KBJ1	SBA POOL #508141	08/25/2032	3.5750	136,596.78	136,596.78	0.99920 CITIBANK	136,487.50	406.94
83164KD42	SBA POOL #508223	09/25/2032	3.5750	1,355,833.81	1,355,833.81	1.00094 CITIBANK	1,357,108.29	4,039.25
83164KER0	SBA POOL #508244	11/25/2032	3.6000	1,096,017.52	1,096,017.52	0.99969 CITIBANK	1,095,677.75	3,288.05
83164KFN8	SBA POOL #508273	12/25/2032	3.6000	1,647,050.51	1,647,050.51	0.99972 CITIBANK	1,646,589.34	4,941.15
83164KH89	SBA POOL #508355	03/25/2033	3.6000	381,010.79	381,010.79	1.00055 CITIBANK	381,220.35	1,143.03

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83164KGM9	SBA POOL #508304	03/25/2033	3.6000	1,928,826.26	1,928,826.26	0.99972 CITIBANK	1,928,286.19	5,786.48
83164KJW4	SBA POOL #508377	04/25/2033	3.6250	3,191,711.72	3,191,711.72	1.00200 CITIBANK	3,198,095.14	9,641.63
83164KNM1	SBA POOL #508496 FR	07/25/2033	3.6250	1,628,111.98	1,628,111.98	1.00068 CITIBANK	1,629,219.10	4,918.25
83164KPV9	SBA POOL #508536 FR	09/25/2033	3.6750	1,369,780.85	1,369,780.85	1.00344 CITIBANK	1,374,492.90	4,194.95
83164KS38	SBA POOL #508638 FR	01/25/2034	4.3750	1,644,542.34	1,644,542.34	1.01683 CITIBANK	1,672,219.99	5,995.73
83164KUG6	SBA POOL #508683 FR	06/25/2034	4.2500	99,858.98	99,858.98	0.98574 CITIBANK	98,434.99	353.67
83164KVK6	SBA POOL #508718	08/25/2034	4.0000	3,106,348.64	3,106,348.64	1.01085 CITIBANK	3,140,052.52	10,354.50
83164KX81	SBA POOL #508803 FR	02/25/2035	3.8500	444,607.38	444,607.38	1.01956 CITIBANK	453,303.90	1,426.45
83164K6Q1	SBA POOL #508979 FR	01/25/2036	3.5250	1,903,852.26	1,903,852.26	1.00188 CITIBANK	1,907,431.50	5,592.57
83164LAG6	SBA POOL #509007 FR	03/25/2036	3.5250	985,114.04	985,114.04	1.00131 CITIBANK	986,404.54	2,893.77
83164LCE9	SBA POOL #509069 FR	05/25/2036	3.5250	1,096,520.95	1,096,520.95	1.00264 CITIBANK	1,099,415.77	3,221.03
83164LEA5	SBA POOL #509129 FR	08/25/2036	3.5000	503,279.47	503,279.47	0.99944 CITIBANK	502,997.63	1,467.90
83164LJC6	SBA POOL #509259 FR	01/25/2037	3.5000	2,718,850.10	2,718,850.10	1.00214 CITIBANK	2,724,668.44	7,929.98
83164LFJ5	SBA POOL #509169 FR	01/25/2037	3.5000	1,590,019.45	1,590,019.45	1.00210 CITIBANK	1,593,358.49	4,637.56
83164LGK1	SBA POOL #509202 FR	02/25/2037	3.5250	1,631,941.96	1,631,941.96	1.00284 CITIBANK	1,636,576.68	4,793.83
83164LLQ2	SBA POOL #509335 FR	10/25/2037	3.2500	1,563,930.14	1,563,930.14	0.98848 CITIBANK	1,545,913.66	4,235.64
83164LM81	SBA POOL #509383 FR	06/25/2038	3.2750	3,905,598.95	3,905,598.95	0.98984 CITIBANK	3,865,918.06	10,659.03
83164LNV9	SBA POOL #509404 FR	08/25/2038	3.3500	7,203,539.76	7,203,539.76	0.99038 CITIBANK	7,134,241.71	20,109.88
83164LPT2	SBA POOL #509434 FR	11/25/2038	3.4000	1,495,793.51	1,495,793.51	0.99079 CITIBANK	1,482,017.25	4,238.08
83164LRF0	SBA POOL #509486	04/25/2039	3.4000	3,533,424.11	3,533,424.11	0.99162 CITIBANK	3,503,814.02	10,011.37
83164LSF9	SBA POOL #509518	06/25/2039	3.4000	2,516,964.87	2,516,964.87	0.99004 CITIBANK	2,491,895.90	7,131.40
83164LVF5	SBA POOL #509614	01/25/2040	3.4000	8,465,154.62	8,465,154.62	0.99205 CITIBANK	8,397,856.64	23,984.60
83164LXC0	SBA POOL #509675	05/25/2040	3.4000	2,199,989.76	2,199,989.76	0.98967 CITIBANK	2,177,263.87	6,233.30
83164LX22	SBA POOL #509697 FR	09/25/2040	3.4000	6,332,292.26	6,332,292.26	0.99137 CITIBANK	6,277,644.58	17,941.49

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83164LY96	SBA POOL #509736 FR	10/25/2040	3.4500	8,126,337.49	8,126,337.49	0.99191 CITIBANK	8,060,595.42	23,363.22
83164LZW4	SBA POOL #509757	12/25/2040	3.4500	5,480,597.43	5,480,597.43	0.99243 CITIBANK	5,439,109.31	15,756.72
83164L2Z3	SBA POOL #509792	02/25/2041	3.5000	801,142.20	801,142.20	0.99991 CITIBANK	801,070.10	2,336.66
83164L3S8	SBA POOL #509809	03/25/2041	3.5000	4,350,790.78	4,350,790.78	1.00366 CITIBANK	4,366,714.67	12,689.81
83164L4M0	SBA POOL #509828	04/25/2041	3.5000	2,767,500.29	2,767,500.29	1.00076 CITIBANK	2,769,603.59	8,071.88
83164L4J7	SBA POOL #509825	04/25/2041	3.5000	4,927,201.27	4,927,201.27	1.00232 CITIBANK	4,938,632.38	14,371.00
83164L5Q0	SBA POOL #509855 FR	07/25/2041	3.5000	8,428,765.52	8,428,765.52	1.00302 CITIBANK	8,454,220.39	24,583.90
83164L7H8	SBA POOL #509896 FR	10/25/2041	3.5000	7,834,599.68	7,834,599.68	1.00037 CITIBANK	7,837,498.48	22,850.92
83164L5K3	SBA POOL #509850	11/25/2041	3.5000	7,392,800.77	7,392,800.77	1.00313 CITIBANK	7,415,940.24	21,562.34
83164MA82	SBA POOL #509931	12/25/2041	3.5000	3,836,385.73	3,836,385.73	1.00137 CITIBANK	3,841,641.58	11,189.46
83164MBL2	SBA POOL #509943	01/25/2042	3.5000	6,484,171.20	6,484,171.20	1.00215 CITIBANK	6,498,112.17	18,912.17
83164MBK4	SBA POOL #509942	01/25/2042	3.5000	10,660,302.17	10,660,302.17	1.00220 CITIBANK	10,683,754.83	31,092.55
83164MCD9	SBA POOL #509968	03/25/2042	3.5000	8,743,527.45	8,743,527.45	1.00180 CITIBANK	8,759,265.80	25,501.96
83164MCB3	SBA POOL #509966	03/25/2042	3.5000	8,915,162.36	8,915,162.36	1.00065 CITIBANK	8,920,957.22	26,002.56
83164MCX5	SBA POOL #509986	04/25/2042	3.5000	10,006,723.04	10,006,723.04	1.00133 CITIBANK	10,020,031.98	29,186.28
83164MC64	SBA POOL #509993	05/25/2042	3.5000	9,738,493.37	9,738,493.37	1.00135 CITIBANK	9,751,640.34	28,403.94
83164MD30	SBA POOL #510022	07/25/2042	3.5000	9,534,309.96	9,534,309.96	1.00117 CITIBANK	9,545,465.10	27,808.40
83164MBC2	SBA POOL #509935	07/25/2042	3.5000	9,161,377.54	9,161,377.54	1.00362 CITIBANK	9,194,541.73	26,720.68
83164MGH6	SBA POOL #510100	10/25/2042	3.5000	12,851,964.93	12,851,964.93	1.00114 CITIBANK	12,866,616.17	37,484.90
83164MH69	SBA POOL #510153	03/25/2043	3.5000	17,553,858.96	17,553,858.96	1.00139 CITIBANK	17,578,258.82	51,198.76
8316A0GC8	SBA POOL #530194	07/25/2047	3.7500	46,915,831.21	46,915,831.21	0.99925 CITIBANK	46,880,644.34	146,611.97
8316A0HL7	SBA POOL #530234 FR	10/25/2047	3.7500	23,426,639.81	23,426,639.81	0.99801 CITIBANK	23,380,020.80	73,208.25
				338,889,007.89	338,889,007.89		338,773,080.09	1,004,954.08
AIP:		0.00						
Book + AIP:		338,889,007.89	SBA POOL					

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31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.4220	333,159,000.00	2,914,588.21	2,914,588.21	0.98719	5.23490000 CITIBANK	2,877,244.47	12,714.65
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	551,109.47	551,109.47	0.99420	6.00000000 CITIBANK	547,911.22	2,755.55
				731,489,000.00	3,465,697.68				3,425,155.69	15,470.20
AIP:		0.00								
Book + AIP:		3,465,697.68	FNMA CMO							

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest			
3135G04Q3	FNMA DEB	05/22/2023	0.2500	495,000,000.00	494,252,061.05	0.98332	0.00027083	CITIBANK	486,743,400.00	134,060.85			
3135G05G4	FNMA DEB	07/10/2023	0.2500	425,000,000.00	423,721,044.18	0.97655	0.00118750	CITIBANK	415,033,750.00	504,687.50			
3135G06H1	FNMA DEB	11/27/2023	0.2500	150,000,000.00	150,023,352.61	0.96059	0.00023611	CITIBANK	144,088,500.00	35,416.50			
3135G05X7	FNMA DEB	08/25/2025	0.3750	75,000,000.00	74,348,955.12	0.90268	0.00131250	CITIBANK	67,701,000.00	98,437.50			
				1,145,000,000.00	1,142,345,412.96				1,113,566,650.00	772,602.35			
AIP:				0.00									
Book + AIP:				1,142,345,412.96	FNMA DEB								

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3130AJ7E3	FHLB DEB	02/17/2023	1.3750	100,000,000.00	100,007,714.56	0.99635	0.00511806 CITIBANK	99,635,000.00	511,806.00
313382AX1	FHLB DEB	03/10/2023	2.1250	150,000,000.00	150,276,627.27	0.99564	0.00655208 CITIBANK	149,346,000.00	982,812.00
3130ALRG1	FHLB DEB	03/17/2023	0.1250	100,000,000.00	99,988,683.12	0.99125	0.00036111 CITIBANK	99,125,000.00	36,111.00
3133ENVS6	FHLB DEB	05/02/2023	2.0300	100,000,000.00	99,933,483.42	0.99211	0.00332694 CITIBANK	99,211,000.00	332,694.00
3130AUAY0	FHLB DEB	05/10/2023	4.5800	100,000,000.00	100,000,000.00	1.00059	0.00203556 CITIBANK	100,059,000.00	203,556.00
3130AS4X4	FHLB DEB	05/16/2023	2.1250	50,000,000.00	50,000,000.00	0.99185	0.00265625 CITIBANK	49,592,500.00	132,812.50
3130ATXA0	FHLB DEB	05/26/2023	4.5500	100,000,000.00	100,000,000.00	1.00063	0.00556111 CITIBANK	100,063,000.00	556,111.00
3130ATZP5	FHLB DEB	05/30/2023	4.7000	100,000,000.00	100,000,000.00	1.00121	0.00404722 CITIBANK	100,121,000.00	404,722.00
3133834G3	FHLB DEB	06/09/2023	2.1250	100,000,000.00	100,665,511.36	0.98886	0.00129861 CITIBANK	98,886,000.00	129,861.00
3130AUD92	FHLB DEB	06/26/2023	4.7000	100,000,000.00	100,000,000.00	1.00059	0.00117500 CITIBANK	100,059,000.00	117,500.00
3130AUER1	FHLB DEB	06/30/2023	4.7600	150,000,000.00	150,000,000.00	1.00061	0.00026444 CITIBANK	150,091,500.00	39,666.00
3130ASEG0	FHLB DEB	07/11/2023	2.4600	100,000,000.00	100,000,000.00	0.98935	0.00123000 CITIBANK	98,935,000.00	123,000.00
3130ASV55	FHLB DEB	08/04/2023	3.0000	150,000,000.00	149,845,082.19	0.99036	0.01225000 CITIBANK	148,554,000.00	1,837,500.00
3130AT5B9	FHLB DEB	09/01/2023	3.3750	50,000,000.00	49,927,100.00	0.99159	0.01125000 CITIBANK	49,579,500.00	562,500.00
3130ATFX0	FHLB DEB	10/02/2023	4.1600	100,000,000.00	100,000,000.00	0.99507	0.01155556 CITIBANK	99,507,000.00	1,155,556.00
3130A0F70	FHLB DEB	12/08/2023	3.3750	100,000,000.00	99,945,996.44	0.98568	0.00215625 CITIBANK	98,568,000.00	215,625.00
3130AKK21	FHLB DEB	12/08/2023	0.2500	150,000,000.00	150,005,592.27	0.95875	0.00015972 CITIBANK	143,812,500.00	23,958.00
3130AQF57	FHLB DEB	12/22/2023	0.6250	50,000,000.00	49,948,427.74	0.95965	0.00015625 CITIBANK	47,982,500.00	7,812.50
3130ALSG0	FHLB DEB	03/08/2024	0.2500	50,000,000.00	49,949,466.79	0.94869	0.00078472 CITIBANK	47,434,500.00	39,236.00
3130AMEQ1	FHLB DEB	05/06/2024	0.5000	100,000,000.00	100,000,000.00	0.94847	0.00076389 CITIBANK	94,847,000.00	76,389.00
3130AMFA5	FHLB DEB	06/28/2024	0.3500	100,000,000.00	100,000,000.00	0.94167	0.00002917 CITIBANK	94,167,000.00	2,917.00
3130ASME6	FHLB DEB	07/08/2024	3.0000	35,000,000.00	34,948,540.90	0.97489	0.01441667 CITIBANK	34,121,150.00	504,583.45
3130AGWK7	FHLB DEB	08/15/2024	1.5000	150,000,000.00	152,618,252.34	0.95035	0.00566667 CITIBANK	142,552,500.00	850,000.50
3130AMWC2	FHLB DEB	10/01/2024	0.3900	100,000,000.00	100,000,000.00	0.93113	0.00097500 CITIBANK	93,113,000.00	97,500.00

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3130AMN32	FHLB DEB	11/01/2024	0.4500	100,000,000.00	100,000,000.00	0.92949	0.00075000	CITIBANK	92,949,000.00	75,000.00
3130AMPG1	FHLB DEB	11/26/2024	0.4650	100,000,000.00	100,000,000.00	0.92753	0.00045208	CITIBANK	92,753,000.00	45,208.00
3130AQF40	FHLB DEB	12/20/2024	1.0000	100,000,000.00	96,756,494.94	0.93421	0.00030556	CITIBANK	93,421,000.00	30,556.00
3130ANAK6	FHLB DEB	01/22/2025	1.0000	100,000,000.00	100,000,000.00	0.93495	0.00441667	CITIBANK	93,495,000.00	441,667.00
3130ASJE0	FHLB DEB	04/01/2025	3.3800	200,000,000.00	200,000,000.00	0.97597	0.00845000	CITIBANK	195,194,000.00	1,690,000.00
3130ASGH6	FHLB DEB	07/01/2025	3.4630	200,000,000.00	200,000,000.00	0.98306	0.00000000	CITIBANK	196,612,000.00	0.00
3130ARYP0	FHLB DEB	12/01/2025	3.1000	100,000,000.00	100,000,000.00	0.96190	0.00258333	CITIBANK	96,190,000.00	258,333.00
3130AMC83	FHLB DEB	04/29/2026	1.0500	100,000,000.00	100,000,000.00	0.90429	0.00180833	CITIBANK	90,429,000.00	180,833.00
3130AT3J4	FHLB DEB	12/01/2026	3.2300	150,000,000.00	150,000,000.00	0.97694	0.01139472	CITIBANK	146,541,000.00	1,709,208.00
				3,535,000,000.00	3,534,816,973.34				3,436,946,650.00	13,375,033.95
AIP:		0.00								
Book + AIP:		3,534,816,973.34	FHLB DEB							

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3137EAER6	FHLMC DEB	05/05/2023	0.3750	590,000,000.00	588,505,658.65	0.98617	0.00058333	CITIBANK	581,840,300.00	344,164.70	
3137EAEV7	FHLMC DEB	08/24/2023	0.2500	550,000,000.00	547,703,674.88	0.97088	0.00088194	CITIBANK	533,984,000.00	485,067.00	
3137EAEY1	FHLMC DEB	10/16/2023	0.1250	100,000,000.00	97,586,735.36	0.96449	0.00026042	CITIBANK	96,449,000.00	26,042.00	
3137EAEZ8	FHLMC DEB	11/06/2023	0.2500	200,000,000.00	198,242,395.16	0.96205	0.00038194	CITIBANK	192,410,000.00	76,388.00	
3137EAF A2	FHLMC DEB	12/04/2023	0.2500	50,000,000.00	50,007,360.88	0.95859	0.00018750	CITIBANK	47,929,500.00	9,375.00	
3137EAEU9	FHLMC DEB	07/21/2025	0.3750	100,000,000.00	99,471,077.54	0.90572	0.00166667	CITIBANK	90,572,000.00	166,667.00	
3134GXSL9	FHLMC DEB	08/01/2025	3.0500	100,000,000.00	100,000,000.00	0.97671	0.00508333	CITIBANK	97,671,000.00	508,333.00	
3137EAEX3	FHLMC DEB	09/23/2025	0.3750	50,000,000.00	49,029,154.08	0.90070	0.00102083	CITIBANK	45,035,000.00	51,041.50	
				1,740,000,000.00	1,730,546,056.55					1,685,890,800.00	1,667,078.20
AIP:		0.00									
Book + AIP:		1,730,546,056.55		FHLMC DEB							

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3133EMD58	FFCB DEB	01/03/2023	0.1000	75,000,000.00	74,999,943.00	1.00000	0.00049444	CITIBANK	75,000,000.00	37,083.00
3133EMML3	FFCB DEB	01/12/2023	0.1200	150,000,000.00	149,998,692.33	0.99895	0.00056333	CITIBANK	149,842,500.00	84,499.50
3133EMSS2	FFCB DEB	03/09/2023	0.1250	175,000,000.00	174,989,117.31	0.99170	0.00038889	CITIBANK	173,547,500.00	68,055.75
3133EMUH3	FFCB DEB	03/23/2023	0.1250	150,000,000.00	149,986,500.04	0.99099	0.00034028	CITIBANK	148,648,500.00	51,042.00
3133ENMY3	FFCB DEB	04/03/2023	0.8000	50,000,000.00	49,995,551.89	0.99153	0.00195556	CITIBANK	49,576,500.00	97,778.00
3133EMXM9	FFCB DEB	04/27/2023	0.1250	50,000,000.00	49,993,591.16	0.98603	0.00022222	CITIBANK	49,301,500.00	11,111.00
3133EMYX4	FFCB DEB	05/10/2023	0.1250	75,000,000.00	74,983,035.62	0.98480	0.00017708	CITIBANK	73,860,000.00	13,281.00
3133EM4Q2	FFCB DEB	05/15/2023	0.1700	100,000,000.00	99,981,651.26	0.98383	0.00021722	CITIBANK	98,383,000.00	21,722.00
3133EMA28	FFCB DEB	05/18/2023	0.1250	100,000,000.00	99,990,603.56	0.98439	0.00014931	CITIBANK	98,439,000.00	14,931.00
3133ENEW6	FFCB DEB	05/23/2023	0.3750	100,000,000.00	99,988,296.70	0.98427	0.00039583	CITIBANK	98,427,000.00	39,583.00
3133EMF31	FFCB DEB	06/02/2023	0.1250	100,000,000.00	99,988,453.04	0.98180	0.00010069	CITIBANK	98,180,000.00	10,069.00
3133ENYG9	FFCB DEB	06/07/2023	2.2500	100,000,000.00	99,974,914.60	0.99001	0.00150000	CITIBANK	99,001,000.00	150,000.00
3133EKS7	FFCB DEB	06/26/2023	1.7700	50,000,000.00	49,989,820.67	0.98665	0.00024583	CITIBANK	49,332,500.00	12,291.50
3133ENA83	FFCB DEB	07/11/2023	3.0000	100,000,000.00	99,990,002.76	0.99152	0.01416667	CITIBANK	99,152,000.00	1,416,667.00
3133ENH86	FFCB DEB	08/18/2023	3.2500	100,000,000.00	99,976,221.64	0.98953	0.01200694	CITIBANK	98,953,000.00	1,200,694.00
3133ENJ68	FFCB DEB	09/01/2023	3.2500	150,000,000.00	149,672,558.43	0.99038	0.01083333	CITIBANK	148,557,000.00	1,624,999.50
3133EMUF7	FFCB DEB	09/22/2023	0.2200	40,000,000.00	39,990,746.99	0.96764	0.00060500	CITIBANK	38,705,600.00	24,200.00
3133ENAL4	FFCB DEB	10/12/2023	0.2900	50,000,000.00	49,851,901.84	0.96577	0.00063639	CITIBANK	48,288,500.00	31,819.50
3133ENUP3	FFCB DEB	10/18/2023	2.2000	100,000,000.00	99,984,124.08	0.97948	0.00446111	CITIBANK	97,948,000.00	446,111.00
3133ENDR8	FFCB DEB	11/09/2023	0.4000	100,000,000.00	99,840,513.96	0.96295	0.00057778	CITIBANK	96,295,000.00	57,778.00
3133ENGf1	FFCB DEB	12/01/2023	0.5000	50,000,000.00	49,966,737.64	0.96098	0.00041667	CITIBANK	48,049,000.00	20,833.50
3133ENHR4	FFCB DEB	12/20/2023	0.6800	50,000,000.00	49,983,536.35	0.96098	0.00020778	CITIBANK	48,049,000.00	10,389.00
3133ENXF2	FFCB DEB	02/23/2024	2.6000	100,000,000.00	100,042,322.50	0.97607	0.00924444	CITIBANK	97,607,000.00	924,444.00
3133EMTW2	FFCB DEB	03/18/2024	0.3000	100,000,000.00	99,950,087.62	0.94765	0.00085833	CITIBANK	94,765,000.00	85,833.00

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3133ENC73	FFCB DEB	07/26/2024	3.2500	100,000,000.00	99,924,881.00	0.97855	0.01399306 CITIBANK	97,855,000.00	1,399,306.00
3133ENL40	FFCB DEB	09/13/2024	3.5000	50,000,000.00	49,912,074.55	0.98202	0.01050000 CITIBANK	49,101,000.00	525,000.00
3133ENS43	FFCB DEB	10/17/2024	4.3750	75,000,000.00	74,966,062.76	0.99674	0.00899306 CITIBANK	74,755,500.00	674,479.50
3133ENZ94	FFCB DEB	11/18/2024	4.5000	100,000,000.00	99,900,380.30	0.99934	0.00537500 CITIBANK	99,934,000.00	537,500.00
3133ENP61	FFCB DEB	09/02/2025	3.9600	150,000,000.00	150,000,000.00	1.00361	0.01012000 CITIBANK	150,541,500.00	1,518,000.00
AIP:				2,690,000,000.00	2,688,812,323.60			2,650,095,100.00	11,109,500.75
Book + AIP:		61,805.54							
		2,688,874,129.14	FFCB DEB						

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
45818WCY0	IADB DEB	02/28/2023	0.1550	100,000,000.00	100,000,000.00	0.99274	0.00052958	CITIBANK	99,274,000.00	52,958.00
459058JV6	IBRD DEB	04/20/2023	0.1250	100,000,000.00	99,969,091.78	0.98655	0.00024653	CITIBANK	98,655,000.00	24,653.00
4581X0DM7	IADB DEB	05/24/2023	0.5000	300,000,000.00	300,346,460.18	0.98375	0.00051389	CITIBANK	295,125,000.00	154,167.00
45950VQC3	IFC DEB	09/25/2023	0.2600	100,000,000.00	100,000,000.00	0.96738	0.00069333	CITIBANK	96,738,000.00	69,333.00
459058GL1	IBRD DEB	09/27/2023	3.0000	100,000,000.00	98,709,841.28	0.98606	0.00783333	CITIBANK	98,606,000.00	783,333.00
4581X0CC0	IADB DEB	10/04/2023	3.0000	200,000,000.00	204,119,689.96	0.98536	0.00725000	CITIBANK	197,072,000.00	1,450,000.00
4581X0DP0	IADB DEB	11/15/2023	0.2500	200,000,000.00	199,943,299.68	0.96063	0.00031944	CITIBANK	192,126,000.00	63,888.00
45818WCX2	IADB DEB	02/29/2024	0.2600	100,000,000.00	100,000,000.00	0.95142	0.00088111	CITIBANK	95,142,000.00	88,111.00
45950VRM0	IFC DEB	03/01/2024	4.9190	100,000,000.00	100,000,000.00	1.00000	0.00341597	CITIBANK	100,000,000.00	341,597.00
45906M3J8	IBRD DEB	04/02/2024	3.8500	150,000,000.00	150,000,000.00	0.99032	0.01058750	CITIBANK	148,548,000.00	1,588,125.00
45950VPW0	IFC DEB	04/26/2024	0.3850	100,000,000.00	100,000,000.00	0.94296	0.00069514	CITIBANK	94,296,000.00	69,514.00
4581X0EE4	IADB DEB	07/01/2024	3.2500	170,000,000.00	169,979,921.97	0.97848	0.00000000	CITIBANK	166,341,600.00	0.00
45950VQB5	IFC DEB	07/01/2024	0.3800	100,000,000.00	100,000,000.00	0.93544	0.00000000	CITIBANK	93,544,000.00	0.00
459056HV2	IBRD DEB	08/28/2024	1.5000	150,000,000.00	152,706,797.33	0.95016	0.00512500	CITIBANK	142,524,000.00	768,750.00
459058KE2	IBRD DEB	11/18/2024	0.8900	100,000,000.00	100,000,000.00	0.93284	0.00106306	CITIBANK	93,284,000.00	106,306.00
45950VQV1	IFC DEB	12/02/2024	0.9100	100,000,000.00	100,000,000.00	0.92793	0.00073306	CITIBANK	92,793,000.00	73,306.00
45818WDN3	IADB DEB	04/29/2025	3.0000	50,000,000.00	49,984,546.04	0.96923	0.00516667	CITIBANK	48,461,500.00	258,333.50
45818WDP8	IADB DEB	08/01/2025	3.0300	100,000,000.00	100,000,000.00	0.96697	0.01262500	CITIBANK	96,697,000.00	1,262,500.00
45905U5Y6	IBRD DEB	02/18/2026	0.6000	100,000,000.00	100,000,000.00	0.88924	0.00221667	CITIBANK	88,924,000.00	221,667.00
				2,420,000,000.00	2,425,759,648.22				2,338,151,100.00	7,376,541.50
AIP:		630,555.56								
Book + AIP:		2,426,390,203.78	SUPRANAT'L DEB							

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3134GXD43	FHLMC DEB CL	03/01/2024	3.2500	200,000,000.00	200,000,000.00	0.98465	0.01083333	CITIBANK	196,930,000.00	2,166,666.00
3135GADC2	FNMA DEB CL	05/30/2024	5.0250	150,000,000.00	150,000,000.00	1.00092	0.00446667	CITIBANK	150,138,000.00	670,000.50
3130AMU59	FHLB DEB CL	07/01/2024	0.3400	100,000,000.00	100,000,000.00	0.93416	0.00000000	CITIBANK	93,416,000.00	0.00
3134GXE59	FHLMC DEB CL	07/12/2024	3.1500	100,000,000.00	100,000,000.00	0.98200	0.01478750	CITIBANK	98,200,000.00	1,478,750.00
3134GXZR8	FHLMC DEB CL	08/01/2024	3.5600	150,000,000.00	150,000,000.00	0.98107	0.01483333	CITIBANK	147,160,500.00	2,224,999.50
3130ARSW2	FHLB DEB CL	10/01/2024	2.6500	100,000,000.00	100,000,000.00	0.96327	0.00662500	CITIBANK	96,327,000.00	662,500.00
3130AQLY7	FHLB DEB CL	10/01/2024	1.1200	100,000,000.00	100,000,000.00	0.93806	0.00000000	CITIBANK	93,806,000.00	0.00
3134GXYB4	FHLMC DEB CL	03/03/2025	3.0200	150,000,000.00	150,000,000.00	0.97794	0.01006667	CITIBANK	146,691,000.00	1,510,000.50
3130ARNJ6	FHLB DEB CL	04/01/2025	2.8750	100,000,000.00	100,000,000.00	0.95980	0.00702778	CITIBANK	95,980,000.00	702,778.00
3134GXQS6	FHLMC DEB CL	04/01/2025	2.9000	100,000,000.00	100,000,000.00	0.97072	0.00725000	CITIBANK	97,072,000.00	725,000.00
3135GAD57	FNMA DEB CL	05/01/2025	5.1250	150,000,000.00	150,000,000.00	0.99918	0.00569444	CITIBANK	149,877,000.00	854,166.00
3134GXSU9	FHLMC DEB CL	05/01/2025	3.2800	100,000,000.00	100,000,000.00	0.97177	0.00546667	CITIBANK	97,177,000.00	546,667.00
3134GXC93	FHLMC DEB CL	07/01/2025	3.4200	200,000,000.00	200,000,000.00	0.98217	0.01719500	CITIBANK	196,434,000.00	3,439,000.00
3134GXXU3	FHLMC DEB CL	07/01/2025	3.0900	150,000,000.00	150,000,000.00	0.97474	0.01527833	CITIBANK	146,211,000.00	2,291,749.50
3134GXD35	FHLMC DEB CL	10/01/2025	3.5000	200,000,000.00	200,000,000.00	0.97945	0.00865278	CITIBANK	195,890,000.00	1,730,556.00
3134GXXZ2	FHLMC DEB CL	10/01/2025	3.1250	150,000,000.00	150,000,000.00	0.97226	0.00772569	CITIBANK	145,839,000.00	1,158,853.50
3134GXYQ1	FHLMC DEB CL	11/03/2025	3.2000	150,000,000.00	150,000,000.00	0.97700	0.01742222	CITIBANK	146,550,000.00	2,613,333.00
3135GAD40	FNMA DEB CL	12/01/2025	5.4100	150,000,000.00	150,000,000.00	1.00345	0.00646194	CITIBANK	150,517,500.00	969,291.00
3134GX2G8	FHLMC DEB CL	03/27/2026	4.0000	100,000,000.00	100,000,000.00	0.98808	0.01188889	CITIBANK	98,808,000.00	1,188,889.00
45906MYF2	IBRD DEB CL	07/01/2026	3.3750	100,000,000.00	100,000,000.00	1.00000	0.00000000	CITIBANK	100,000,000.00	0.00
3130ARSK8	FHLB DEB CL	02/01/2027	2.9500	100,000,000.00	100,000,000.00	0.94622	0.00491667	CITIBANK	94,622,000.00	491,667.00
45906MYG0	IBRD DEB CL	08/18/2027	3.7000	100,000,000.00	100,000,000.00	0.95870	0.01366944	CITIBANK	95,870,000.00	1,366,944.00

AIP:	0.00	2,900,000,000.00	2,900,000,000.00	2,833,516,000.00	26,791,810.50
Book + AIP:		CALLABLE DEB			

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313384AC3	FHLB DN	01/03/2023	0.0000	200,000,000.00	198,371,083.34	1.00000 CITIBANK	200,000,000.00
313384AF6	FHLB DN	01/06/2023	0.0000	100,000,000.00	98,643,000.00	0.99964 CITIBANK	99,964,000.00
313384AN9	FHLB DN	01/13/2023	0.0000	100,000,000.00	98,676,736.12	0.99881 CITIBANK	99,881,000.00
313384BC2	FHLB DN	01/27/2023	0.0000	700,000,000.00	690,189,916.68	0.99710 CITIBANK	697,970,000.00
313384BH1	FHLB DN	02/01/2023	0.0000	800,000,000.00	789,316,027.78	0.99637 CITIBANK	797,096,000.00
313384BQ1	FHLB DN	02/08/2023	0.0000	300,000,000.00	295,778,819.44	0.99559 CITIBANK	298,677,000.00
313384BS7	FHLB DN	02/10/2023	0.0000	100,000,000.00	98,478,888.88	0.99525 CITIBANK	99,525,000.00
313384BW8	FHLB DN	02/14/2023	0.0000	100,000,000.00	98,542,000.00	0.99486 CITIBANK	99,486,000.00
313384CG2	FHLB DN	02/24/2023	0.0000	100,000,000.00	98,201,416.66	0.99351 CITIBANK	99,351,000.00
313384CK3	FHLB DN	02/27/2023	0.0000	600,000,000.00	590,410,041.68	0.99327 CITIBANK	595,962,000.00
313384CL1	FHLB DN	02/28/2023	0.0000	100,000,000.00	98,638,888.88	0.99315 CITIBANK	99,315,000.00
313384CM9	FHLB DN	03/01/2023	0.0000	1,000,000,000.00	985,058,944.44	0.99300 CITIBANK	993,000,000.00
313384CU1	FHLB DN	03/08/2023	0.0000	400,000,000.00	393,299,972.22	0.99229 CITIBANK	396,916,000.00
313384DA4	FHLB DN	03/14/2023	0.0000	200,000,000.00	196,715,208.34	0.99157 CITIBANK	198,314,000.00
313384DL0	FHLB DN	03/24/2023	0.0000	300,000,000.00	294,130,263.90	0.99037 CITIBANK	297,111,000.00
313384DP1	FHLB DN	03/27/2023	0.0000	100,000,000.00	98,409,541.66	0.99001 CITIBANK	99,001,000.00
313384DQ9	FHLB DN	03/28/2023	0.0000	700,000,000.00	686,821,347.22	0.98989 CITIBANK	692,923,000.00
313384DR7	FHLB DN	03/29/2023	0.0000	100,000,000.00	98,121,958.34	0.98977 CITIBANK	98,977,000.00
313384DS5	FHLB DN	03/30/2023	0.0000	400,000,000.00	392,217,555.54	0.98965 CITIBANK	395,860,000.00
313384DW6	FHLB DN	04/03/2023	0.0000	900,000,000.00	883,442,861.08	0.98903 CITIBANK	890,127,000.00
313384ED7	FHLB DN	04/10/2023	0.0000	100,000,000.00	98,076,944.44	0.98818 CITIBANK	98,818,000.00
313384ET2	FHLB DN	04/24/2023	0.0000	300,000,000.00	294,142,638.90	0.98649 CITIBANK	295,947,000.00
313384EV7	FHLB DN	04/26/2023	0.0000	400,000,000.00	391,660,777.78	0.98625 CITIBANK	394,500,000.00
313384FA2	FHLB DN	05/01/2023	0.0000	700,000,000.00	685,878,180.56	0.98549 CITIBANK	689,843,000.00
313384FH7	FHLB DN	05/08/2023	0.0000	100,000,000.00	98,244,166.66	0.98464 CITIBANK	98,464,000.00
313384FK0	FHLB DN	05/10/2023	0.0000	200,000,000.00	196,417,611.12	0.98439 CITIBANK	196,878,000.00

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313384FR5	FHLB DN	05/16/2023	0.0000	300,000,000.00	293,670,305.56	0.98366 CITIBANK	295,098,000.00
313384GB9	FHLB DN	05/26/2023	0.0000	850,000,000.00	830,660,409.72	0.98244 CITIBANK	835,074,000.00
313384GF0	FHLB DN	05/30/2023	0.0000	600,000,000.00	585,941,138.90	0.98196 CITIBANK	589,176,000.00
313384GH6	FHLB DN	06/01/2023	0.0000	500,000,000.00	487,799,388.88	0.98148 CITIBANK	490,740,000.00
313384GP8	FHLB DN	06/07/2023	0.0000	100,000,000.00	97,803,250.00	0.98074 CITIBANK	98,074,000.00
313384HJ1	FHLB DN	06/26/2023	0.0000	950,000,000.00	924,157,069.43	0.97841 CITIBANK	929,489,500.00
313384HK8	FHLB DN	06/27/2023	0.0000	100,000,000.00	97,626,138.88	0.97828 CITIBANK	97,828,000.00
313384HN2	FHLB DN	06/30/2023	0.0000	200,000,000.00	195,257,083.34	0.97792 CITIBANK	195,584,000.00
313384HR3	FHLB DN	07/03/2023	0.0000	900,000,000.00	874,478,138.88	0.97767 CITIBANK	879,903,000.00
313384JR1	FHLB DN	07/27/2023	0.0000	300,000,000.00	291,263,916.66	0.97480 CITIBANK	292,440,000.00
313384JW0	FHLB DN	08/01/2023	0.0000	300,000,000.00	290,886,916.66	0.97420 CITIBANK	292,260,000.00
313384LD9	FHLB DN	09/01/2023	0.0000	200,000,000.00	193,345,208.34	0.97050 CITIBANK	194,100,000.00
313384ML0	FHLB DN	10/02/2023	0.0000	600,000,000.00	576,495,333.34	0.96688 CITIBANK	580,128,000.00
313384NS4	FHLB DN	11/01/2023	0.0000	100,000,000.00	96,055,902.78	0.96334 CITIBANK	96,334,000.00
				15,100,000,000.00	14,783,324,993.03		14,890,134,500.00
AIP:		0.00					
Book + AIP:		14,783,324,993.03	FHLB DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313396AJ2	FHLMC DN	01/09/2023	0.0000	100,000,000.00	99,860,972.22	0.99929 CITIBANK	99,929,000.00
313396BC6	FHLMC DN	01/27/2023	0.0000	100,000,000.00	99,665,888.88	0.99715 CITIBANK	99,715,000.00
				200,000,000.00	199,526,861.10		199,644,000.00
AIP:		0.00					
Book + AIP:		199,526,861.10	FHLMC DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313588AN5	FNMA DN	01/13/2023	0.0000	100,000,000.00	99,679,166.66	0.99881 CITIBANK	99,881,000.00
				100,000,000.00	99,679,166.66		99,881,000.00
AIP:		0.00					
Book + AIP:		99,679,166.66	FNMA DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459052AC0	IBRD DN	01/03/2023	0.0000	100,000,000.00	98,736,888.88	1.00000 CITIBANK	100,000,000.00
459052BH8	IBRD DN	02/01/2023	0.0000	300,000,000.00	296,103,472.22	0.99645 CITIBANK	298,935,000.00
459052BQ8	IBRD DN	02/08/2023	0.0000	200,000,000.00	197,221,250.00	0.99559 CITIBANK	199,118,000.00
459052BW5	IBRD DN	02/14/2023	0.0000	100,000,000.00	98,601,166.66	0.99486 CITIBANK	99,486,000.00
459052CK0	IBRD DN	02/27/2023	0.0000	350,000,000.00	344,698,750.02	0.99327 CITIBANK	347,644,500.00
459052CU8	IBRD DN	03/08/2023	0.0000	400,000,000.00	393,277,500.02	0.99229 CITIBANK	396,916,000.00
459052DA1	IBRD DN	03/14/2023	0.0000	100,000,000.00	98,201,666.66	0.99157 CITIBANK	99,157,000.00
459052DQ6	IBRD DN	03/28/2023	0.0000	100,000,000.00	98,155,555.56	0.98989 CITIBANK	98,989,000.00
459052DS2	IBRD DN	03/30/2023	0.0000	400,000,000.00	392,198,888.88	0.98965 CITIBANK	395,860,000.00
459052ED4	IBRD DN	04/10/2023	0.0000	200,000,000.00	195,962,916.66	0.98818 CITIBANK	197,636,000.00
459052ET9	IBRD DN	04/24/2023	0.0000	300,000,000.00	293,505,416.66	0.98649 CITIBANK	295,947,000.00
459052EV4	IBRD DN	04/26/2023	0.0000	300,000,000.00	293,649,444.46	0.98625 CITIBANK	295,875,000.00
459052FH4	IBRD DN	05/08/2023	0.0000	100,000,000.00	97,889,305.56	0.98464 CITIBANK	98,464,000.00
459052FK7	IBRD DN	05/10/2023	0.0000	200,000,000.00	195,748,333.34	0.98439 CITIBANK	196,878,000.00
459052GB6	IBRD DN	05/26/2023	0.0000	400,000,000.00	391,777,638.88	0.98244 CITIBANK	392,976,000.00
459052GQ3	IBRD DN	06/08/2023	0.0000	100,000,000.00	97,851,388.88	0.98062 CITIBANK	98,062,000.00
459052HJ8	IBRD DN	06/26/2023	0.0000	200,000,000.00	195,235,138.88	0.97841 CITIBANK	195,682,000.00
				3,850,000,000.00	3,778,814,722.22		3,807,625,500.00
AIP:		0.00					
Book + AIP:		3,778,814,722.22	IBRD DN				

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459516AF7	IFC DN	01/06/2023	0.0000	100,000,000.00	98,792,361.12	0.99964 CITIBANK	99,964,000.00
459516AN0	IFC DN	01/13/2023	0.0000	100,000,000.00	98,745,250.00	0.99881 CITIBANK	99,881,000.00
459516BC3	IFC DN	01/27/2023	0.0000	200,000,000.00	197,265,500.00	0.99715 CITIBANK	199,430,000.00
459516BH2	IFC DN	02/01/2023	0.0000	200,000,000.00	197,394,444.44	0.99645 CITIBANK	199,290,000.00
459516CM0	IFC DN	03/01/2023	0.0000	100,000,000.00	98,403,472.22	0.99313 CITIBANK	99,313,000.00
459516CU2	IFC DN	03/08/2023	0.0000	150,000,000.00	147,612,562.50	0.99229 CITIBANK	148,843,500.00
459516DL1	IFC DN	03/24/2023	0.0000	100,000,000.00	98,282,361.12	0.99037 CITIBANK	99,037,000.00
459516ET3	IFC DN	04/24/2023	0.0000	150,000,000.00	146,864,583.33	0.98649 CITIBANK	147,973,500.00
459516EV8	IFC DN	04/26/2023	0.0000	100,000,000.00	97,885,833.34	0.98625 CITIBANK	98,625,000.00
459516GB0	IFC DN	05/26/2023	0.0000	100,000,000.00	97,552,500.00	0.98244 CITIBANK	98,244,000.00
				1,300,000,000.00	1,278,798,868.07		1,290,601,000.00
AIP:		0.00					
Book + AIP:		1,278,798,868.07	IFC DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313312AC4	FFCB DN	01/03/2023	0.0000	300,000,000.00	297,383,333.32	1.00000 CITIBANK	300,000,000.00
313312AJ9	FFCB DN	01/09/2023	0.0000	200,000,000.00	197,375,972.22	0.99929 CITIBANK	199,858,000.00
313312BC3	FFCB DN	01/27/2023	0.0000	100,000,000.00	98,525,833.34	0.99715 CITIBANK	99,715,000.00
313312BH2	FFCB DN	02/01/2023	0.0000	400,000,000.00	397,253,055.57	0.99645 CITIBANK	398,580,000.00
313312CG3	FFCB DN	02/24/2023	0.0000	100,000,000.00	98,580,000.00	0.99364 CITIBANK	99,364,000.00
313312CM0	FFCB DN	03/01/2023	0.0000	400,000,000.00	394,158,694.46	0.99313 CITIBANK	397,252,000.00
313312CU2	FFCB DN	03/08/2023	0.0000	100,000,000.00	98,231,555.56	0.99229 CITIBANK	99,229,000.00
313312DL1	FFCB DN	03/24/2023	0.0000	200,000,000.00	196,073,583.32	0.99037 CITIBANK	198,074,000.00
313312DQ0	FFCB DN	03/28/2023	0.0000	100,000,000.00	98,166,666.66	0.98989 CITIBANK	98,989,000.00
313312DR8	FFCB DN	03/29/2023	0.0000	100,000,000.00	98,280,000.00	0.98977 CITIBANK	98,977,000.00
313312DS6	FFCB DN	03/30/2023	0.0000	200,000,000.00	196,182,083.34	0.98965 CITIBANK	197,930,000.00
313312DW7	FFCB DN	04/03/2023	0.0000	500,000,000.00	490,567,055.58	0.98903 CITIBANK	494,515,000.00
313312ED8	FFCB DN	04/10/2023	0.0000	100,000,000.00	97,967,250.00	0.98818 CITIBANK	98,818,000.00
313312FA3	FFCB DN	05/01/2023	0.0000	100,000,000.00	98,061,111.12	0.98549 CITIBANK	98,549,000.00
313312GB0	FFCB DN	05/26/2023	0.0000	100,000,000.00	97,619,666.66	0.98244 CITIBANK	98,244,000.00
313312GF1	FFCB DN	05/30/2023	0.0000	50,000,000.00	48,731,888.89	0.98196 CITIBANK	49,098,000.00
313312GH7	FFCB DN	06/01/2023	0.0000	300,000,000.00	292,839,694.44	0.98148 CITIBANK	294,444,000.00
313312HJ2	FFCB DN	06/26/2023	0.0000	200,000,000.00	194,824,694.44	0.97841 CITIBANK	195,682,000.00
313312HR4	FFCB DN	07/03/2023	0.0000	400,000,000.00	388,463,888.88	0.97767 CITIBANK	391,068,000.00
313312JW1	FFCB DN	08/01/2023	0.0000	400,000,000.00	387,529,416.68	0.97420 CITIBANK	389,680,000.00
313312LD0	FFCB DN	09/01/2023	0.0000	300,000,000.00	289,189,333.34	0.97050 CITIBANK	291,150,000.00
313312ML1	FFCB DN	10/02/2023	0.0000	250,000,000.00	240,125,208.34	0.96688 CITIBANK	241,720,000.00
313312NS5	FFCB DN	11/01/2023	0.0000	100,000,000.00	96,013,944.44	0.96334 CITIBANK	96,334,000.00
313312PY0	FFCB DN	12/01/2023	0.0000	100,000,000.00	95,740,694.44	0.95980 CITIBANK	95,980,000.00

				5,100,000,000.00	4,987,884,625.04		5,023,250,000.00
AIP:		0.00					
Book + AIP:		4,987,884,625.04	FFCB DN				

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45818KAZ5	IADB DN	01/24/2023	0.0000	100,000,000.00	99,012,500.00	0.99751 CITIBANK	99,751,000.00
45818KBW1	IADB DN	02/14/2023	0.0000	100,000,000.00	98,694,305.56	0.99486 CITIBANK	99,486,000.00
				200,000,000.00	197,706,805.56		199,237,000.00
AIP:		0.00					
Book + AIP:		197,706,805.56	IADB DN				

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06054R3Z3	BOFA BN	01/03/2023	06/30/2022	3.0000	100,000,000.00	100,000,000.00	4.5800	0.999908323 MESIROW	99,990,832.29	1,541,666.67
					100,000,000.00	100,000,000.00			99,990,832.29	1,541,666.67
AIP:				0.00						
Book + AIP:				100,000,000.00				BANK NOTE		

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06426GYQ4	BOWEST CD	01/03/2023	08/04/2022	3.2700	100,000,000.00	100,000,000.00	4.5800	0.999923775 MESIROW	99,992,377.48	1,362,500.00
62478UFV3	MUFG UNION CD	01/03/2023	08/04/2022	3.1500	100,000,000.00	100,000,000.00	4.5800	0.999917237 MESIROW	99,991,723.70	1,312,500.00
06426GYN1	BOWEST CD	01/03/2023	06/30/2022	2.9400	100,000,000.00	100,000,000.00	4.5800	0.999905069 MESIROW	99,990,506.88	1,510,833.33
90333V5T3	US BANK CD	01/06/2023	12/21/2022	4.1000	100,000,000.00	100,000,000.00	4.5800	0.999932579 MESIROW	99,993,257.93	125,277.78
62478UFJ0	MUFG UNION CD	01/06/2023	07/15/2022	3.2000	100,000,000.00	100,000,000.00	4.5800	0.999798849 MESIROW	99,979,884.89	1,511,111.11
90333V5R7	US BANK CD	01/13/2023	12/13/2022	4.1500	100,000,000.00	100,000,000.00	4.5800	0.999853546 MESIROW	99,985,354.64	219,027.78
90333V5A4	US BANK CD	01/27/2023	08/31/2022	3.3000	100,000,000.00	100,000,000.00	4.5800	0.999041431 MESIROW	99,904,143.11	1,127,500.00
17305T5A6	CITIBANK CD	01/27/2023	07/25/2022	3.4500	100,000,000.00	100,000,000.00	4.5800	0.999136027 MESIROW	99,913,602.75	1,533,333.33
62478UFL5	MUFG UNION CD	01/27/2023	07/26/2022	3.2500	100,000,000.00	100,000,000.00	4.5800	0.998995287 MESIROW	99,899,528.74	1,435,416.67
90333V5U0	US BANK CD	02/01/2023	12/23/2022	4.1200	150,000,000.00	150,000,000.00	4.6300	0.999558487 MESIROW	149,933,773.06	154,500.00
17305T3F7	CITIBANK CD	02/01/2023	06/30/2022	3.0500	200,000,000.00	200,000,000.00	4.6300	0.998582606 MESIROW	199,716,521.14	3,134,722.22
62478UGB6	MUFG UNION CD	02/08/2023	09/08/2022	3.5000	100,000,000.00	100,000,000.00	4.6300	0.998758647 MESIROW	99,875,864.71	1,118,055.56
06426GZS9	BOWEST CD	02/28/2023	12/29/2022	4.4800	100,000,000.00	100,000,000.00	4.6300	0.999757358 MESIROW	99,975,735.84	37,333.33
17305T6E7	CITIBANK CD	03/01/2023	08/04/2022	3.5500	100,000,000.00	100,000,000.00	4.6300	0.998131935 MESIROW	99,813,193.50	1,479,166.67
62478UGG5	MUFG UNION CD	03/08/2023	09/20/2022	4.0000	100,000,000.00	100,000,000.00	4.6200	0.998776760 MESIROW	99,877,675.97	1,144,444.44
33616WC46	FIRST REP CD	03/28/2023	09/23/2022	4.0800	100,000,000.00	100,000,000.00	4.6200	0.998600365 MESIROW	99,860,036.51	1,133,333.33
17305T4M1	CITIBANK CD	04/03/2023	06/30/2022	3.4500	100,000,000.00	100,000,000.00	4.7000	0.996633049 MESIROW	99,663,304.94	1,772,916.67
90333V5B2	US BANK CD	04/03/2023	09/07/2022	3.6000	100,000,000.00	100,000,000.00	4.7000	0.997084577 MESIROW	99,708,457.75	1,160,000.00
17305T5F5	CITIBANK CD	07/03/2023	07/26/2022	3.8000	100,000,000.00	100,000,000.00	5.2300	0.992484442 MESIROW	99,248,444.18	1,678,333.33
17305T6Q0	CITIBANK CD	08/25/2023	08/25/2022	4.1000	100,000,000.00	100,000,000.00	5.2700	0.992095518 MESIROW	99,209,551.79	1,469,166.67
17330QBJ5	CITIBANK CD	10/02/2023	10/19/2022	5.4500	100,000,000.00	100,000,000.00	5.2900	1.000737047 MESIROW	100,073,704.73	1,120,277.78
					2,250,000,000.00	2,250,000,000.00			2,246,606,644.24	25,539,750.00
AIP:		0.00								
Book + AIP:		2,250,000,000.00		CD DOMESTIC						

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55380UEQ6	MUFG BK YCD	01/03/2023	12/27/2022	4.2500	200,000,000.00	200,000,000.00	4.3900	0.999992080 MESIROW	199,998,416.04	118,055.56
53947CQ68	LLOYDS YCD	01/03/2023	03/29/2022	1.8400	50,000,000.00	50,000,000.00	4.3900	0.999854903 MESIROW	49,992,745.17	710,444.44
22536A6N9	CR AG CIB YCD	01/03/2023	12/08/2022	4.0500	100,000,000.00	100,000,000.00	4.3900	0.999980457 MESIROW	99,998,045.74	270,000.00
86564MZG6	SUMI TRUST YCD	01/03/2023	12/01/2022	4.0000	100,000,000.00	100,000,000.00	4.3900	0.999977499 MESIROW	99,997,749.88	344,444.44
65602Y4K3	NORINCHUK YCD	01/06/2023	12/05/2022	4.1500	100,000,000.00	100,000,000.00	4.3900	0.999964790 MESIROW	99,996,479.04	311,250.00
65602YY53	NORINCHUK YCD	01/09/2023	10/13/2022	4.1000	100,000,000.00	100,000,000.00	4.3900	0.999926739 MESIROW	99,992,673.86	911,111.11
55380UE86	MUFG BK YCD	01/09/2023	12/09/2022	4.1700	50,000,000.00	50,000,000.00	4.3900	0.999948562 MESIROW	49,997,428.11	133,208.33
4823TC5Z2	KBC YCD	01/09/2023	12/07/2022	4.2000	100,000,000.00	100,000,000.00	4.3900	0.999954976 MESIROW	99,995,497.63	291,666.67
60710RVG7	MIZUHO YCD	01/09/2023	09/20/2022	3.6500	100,000,000.00	100,000,000.00	4.3900	0.999825538 MESIROW	99,982,553.80	1,044,305.56
13606KKA3	CIBC YCD	01/09/2023	07/01/2022	2.9800	100,000,000.00	100,000,000.00	4.3900	0.999672128 MESIROW	99,967,212.77	1,523,111.11
86564MZU5	SUMI TRUST YCD	01/11/2023	12/14/2022	4.2700	100,000,000.00	100,000,000.00	4.3900	0.999964107 MESIROW	99,996,410.69	213,500.00
4823TC6D0	KBC YCD	01/11/2023	12/12/2022	4.2600	150,000,000.00	150,000,000.00	4.3900	0.999961050 MESIROW	149,994,157.56	355,000.00
22536AUM4	CR AG CIB YCD	01/12/2023	07/07/2022	3.0600	100,000,000.00	100,000,000.00	4.3900	0.999573887 MESIROW	99,957,388.75	1,513,000.00
89115B3W8	TORONTO YCD	01/12/2023	07/06/2022	3.1200	100,000,000.00	100,000,000.00	4.3900	0.999591683 MESIROW	99,959,168.27	1,551,333.33
55380UEC7	MUFG BK YCD	01/13/2023	12/14/2022	4.2500	100,000,000.00	100,000,000.00	4.3900	0.999950296 MESIROW	99,995,029.65	212,500.00
63253T3B2	NAT AUB YCD	01/27/2023	10/07/2022	3.7200	100,000,000.00	100,000,000.00	4.3900	0.999489554 MESIROW	99,948,955.38	888,666.67
87019WGC3	SWEDBANK YCD	01/27/2023	11/22/2022	4.2000	100,000,000.00	100,000,000.00	4.3900	0.999848462 MESIROW	99,984,846.23	466,666.67
06367CWD5	MONTREAL YCD	01/27/2023	06/30/2022	3.1200	150,000,000.00	150,000,000.00	4.3900	0.999035003 MESIROW	149,855,250.42	2,405,000.00
22536U4Z0	CIC YCD	01/27/2023	07/07/2022	3.1500	100,000,000.00	100,000,000.00	4.3900	0.999058050 MESIROW	99,905,804.95	1,557,500.00
05252WTP8	ANZ YCD	01/27/2023	09/09/2022	3.3800	100,000,000.00	100,000,000.00	4.3900	0.999239033 MESIROW	99,923,903.27	1,070,333.33
4823TC6S7	KBC YCD	01/27/2023	12/27/2022	4.3100	100,000,000.00	100,000,000.00	4.3900	0.999940513 MESIROW	99,994,051.29	59,861.11
86564MWB0	SUMI TRUST YCD	01/27/2023	10/18/2022	4.3500	100,000,000.00	100,000,000.00	4.3900	0.999942560 MESIROW	99,994,256.01	906,250.00
83369XL30	SOC GEN YCD	01/27/2023	07/29/2022	3.2500	100,000,000.00	100,000,000.00	4.3900	0.999134758 MESIROW	99,913,475.80	1,408,333.33
63873QVM3	NATIXIS YCD	02/01/2023	08/04/2022	3.4500	100,000,000.00	100,000,000.00	4.5750	0.998978642 MESIROW	99,897,864.22	1,437,500.00

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22536AP65	CR AG CIB YCD	02/01/2023	09/28/2022	3.9900	150,000,000.00	150,000,000.00	4.5750	0.999456909 MESIROW	149,918,536.35	1,579,375.00
78012U5N1	RB CANADA YCD	02/01/2023	05/03/2022	2.4000	100,000,000.00	100,000,000.00	4.5750	0.998070862 MESIROW	99,807,086.21	1,620,000.00
78015J2A4	RB CANADA YCD	02/02/2023	06/30/2022	3.1700	100,000,000.00	100,000,000.00	4.5750	0.998690191 MESIROW	99,869,019.05	1,629,027.78
86565FTS1	SUMITOMO YCD	02/08/2023	09/29/2022	3.8000	100,000,000.00	100,000,000.00	4.5750	0.999138190 MESIROW	99,913,819.02	992,222.22
34959TSF4	FORTIS YCD	02/08/2023	08/09/2022	3.5500	100,000,000.00	100,000,000.00	4.5750	0.998854537 MESIROW	99,885,453.68	1,429,861.11
05586F4U8	BNP YCD	02/10/2023	09/07/2022	3.4800	100,000,000.00	100,000,000.00	4.5750	0.998732774 MESIROW	99,873,277.40	1,121,333.33
86959RN30	SVENSKA YCD	02/10/2023	10/28/2022	4.0500	100,000,000.00	100,000,000.00	4.5750	0.999382633 MESIROW	99,938,263.31	731,250.00
83050PN62	SE BANKEN YCD	02/14/2023	09/30/2022	4.0800	100,000,000.00	100,000,000.00	4.5750	0.999339756 MESIROW	99,933,975.57	1,054,000.00
89115BKW9	TORONTO YCD	02/27/2023	08/23/2022	3.5700	100,000,000.00	100,000,000.00	4.5750	0.998326768 MESIROW	99,832,676.81	1,299,083.33
86565FVS8	SUMITOMO YCD	02/27/2023	10/31/2022	4.6000	100,000,000.00	100,000,000.00	4.5750	0.999982325 MESIROW	99,998,232.48	792,222.22
20271EZK8	CB AUS YCD	02/27/2023	08/25/2022	3.4600	100,000,000.00	100,000,000.00	4.5750	0.998158115 MESIROW	99,815,811.51	1,239,833.33
22536AC93	CR AG CIB YCD	02/27/2023	08/24/2022	3.6100	100,000,000.00	100,000,000.00	4.5750	0.998389320 MESIROW	99,838,932.04	1,303,611.11
60710RP41	MIZUHO YCD	02/27/2023	10/31/2022	4.6000	100,000,000.00	100,000,000.00	4.5750	0.999982325 MESIROW	99,998,232.48	792,222.22
87019WGX7	SWEDBANK YCD	02/27/2023	12/20/2022	4.2800	100,000,000.00	100,000,000.00	4.5750	0.999526016 MESIROW	99,952,601.57	142,666.67
83369XL97	SOC GEN YCD	02/27/2023	08/16/2022	3.5000	100,000,000.00	100,000,000.00	4.5750	0.998213669 MESIROW	99,821,366.94	1,341,666.67
06742TX76	BARCLAYS YCD	02/27/2023	08/24/2022	3.6400	100,000,000.00	100,000,000.00	4.5750	0.998435700 MESIROW	99,843,569.97	1,314,444.44
53947CQ76	LLOYDS YCD	02/28/2023	05/03/2022	2.4800	100,000,000.00	100,000,000.00	4.5750	0.996526934 MESIROW	99,652,693.39	1,674,000.00
21684XXE1	RABOBANK YCD	02/28/2023	05/17/2022	2.4600	100,000,000.00	100,000,000.00	4.5750	0.996502935 MESIROW	99,650,293.50	1,564,833.33
06417MB95	SCOTIA YCD	03/01/2023	08/02/2022	3.5000	100,000,000.00	100,000,000.00	4.5750	0.998141328 MESIROW	99,814,132.81	1,477,777.78
22536U4B3	CIC YCD	03/01/2023	05/16/2022	2.4600	100,000,000.00	100,000,000.00	4.5750	0.996442581 MESIROW	99,644,258.10	1,571,666.67
21684XYF7	RABOBANK YCD	03/01/2023	06/30/2022	3.2600	100,000,000.00	100,000,000.00	4.5750	0.997736224 MESIROW	99,773,622.38	1,675,277.78
65558UWT5	NORDEA ABP YCD	03/08/2023	09/08/2022	3.6700	100,000,000.00	100,000,000.00	4.7600	0.997917532 MESIROW	99,791,753.16	1,172,361.11
34959TSJ6	FORTIS YCD	03/08/2023	10/05/2022	4.2000	100,000,000.00	100,000,000.00	4.7600	0.998893397 MESIROW	99,889,339.65	1,026,666.67
63873QWW0	NATIXIS YCD	03/08/2023	10/05/2022	4.1900	150,000,000.00	150,000,000.00	4.7600	0.998875433 MESIROW	149,831,314.99	1,536,333.33

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06742TY91	BARCLAYS YCD	03/08/2023	09/22/2022	4.1000	100,000,000.00	100,000,000.00	4.7600	0.998700955 MESIROW	99,870,095.54	1,150,277.78
06367CY92	MONTREAL YCD	03/08/2023	10/06/2022	4.2300	100,000,000.00	100,000,000.00	4.7600	0.998948303 MESIROW	99,894,830.28	1,022,250.00
60710RZ40	MIZUHO YCD	03/10/2023	11/14/2022	4.7800	100,000,000.00	100,000,000.00	4.7600	0.999980648 MESIROW	99,998,064.84	637,333.33
89115BVE7	TORONTO YCD	03/24/2023	09/22/2022	4.2900	100,000,000.00	100,000,000.00	4.7600	0.998811832 MESIROW	99,881,183.17	1,203,583.33
05252WTQ6	ANZ YCD	03/24/2023	09/13/2022	3.9100	100,000,000.00	100,000,000.00	4.7600	0.997956510 MESIROW	99,795,651.04	1,194,722.22
05586F6U6	BNP YCD	03/24/2023	09/20/2022	4.0000	100,000,000.00	100,000,000.00	4.7600	0.998164704 MESIROW	99,816,470.44	1,144,444.44
83050PP86	SE BANKEN YCD	03/24/2023	10/13/2022	4.6600	100,000,000.00	100,000,000.00	4.7600	0.999663592 MESIROW	99,966,359.24	1,035,555.56
65602Y5C0	NORINCHUK YCD	03/27/2023	12/20/2022	4.6500	100,000,000.00	100,000,000.00	4.7600	0.999725938 MESIROW	99,972,593.77	155,000.00
87019WGZ2	SWEDBANK YCD	03/28/2023	12/22/2022	4.4800	100,000,000.00	100,000,000.00	4.7600	0.999324640 MESIROW	99,932,464.00	124,444.44
55380UEK9	MUFG BK YCD	03/28/2023	12/21/2022	4.7400	100,000,000.00	100,000,000.00	4.7600	0.999936475 MESIROW	99,993,647.54	144,833.33
34959TSH0	FORTIS YCD	04/03/2023	08/25/2022	3.6000	100,000,000.00	100,000,000.00	4.8830	0.996602641 MESIROW	99,660,264.09	1,290,000.00
53947CR26	LLOYDS YCD	04/03/2023	07/12/2022	3.4700	100,000,000.00	100,000,000.00	4.8830	0.996227983 MESIROW	99,622,798.31	1,667,527.78
63253T2U1	NAT AUB YCD	04/03/2023	07/19/2022	3.5000	100,000,000.00	100,000,000.00	4.8830	0.996310316 MESIROW	99,631,031.58	1,613,888.89
90275DQB9	UBS YCD	04/03/2023	08/01/2022	3.6200	100,000,000.00	100,000,000.00	4.8830	0.996622494 MESIROW	99,662,249.45	1,538,500.00
89114WZF5	TORONTO YCD	04/03/2023	06/22/2022	3.4500	100,000,000.00	100,000,000.00	4.8830	0.996155064 MESIROW	99,615,506.36	1,849,583.33
06742TS72	BARCLAYS YCD	04/03/2023	06/15/2022	3.4200	100,000,000.00	100,000,000.00	4.8830	0.996073128 MESIROW	99,607,312.80	1,900,000.00
21684XYD2	RABOBANK YCD	04/03/2023	06/23/2022	3.3900	100,000,000.00	100,000,000.00	4.8830	0.996008745 MESIROW	99,600,874.52	1,808,000.00
06417MZQ1	SCOTIA YCD	04/03/2023	06/30/2022	3.4500	100,000,000.00	100,000,000.00	4.8830	0.996164513 MESIROW	99,616,451.28	1,772,916.67
06367CVE4	MONTREAL YCD	04/03/2023	06/01/2022	2.3500	100,000,000.00	100,000,000.00	4.8830	0.993434387 MESIROW	99,343,438.70	1,396,944.44
05586FJ81	BNP YCD	04/03/2023	04/13/2022	2.2100	100,000,000.00	100,000,000.00	4.8830	0.993054202 MESIROW	99,305,420.17	1,614,527.78
78012U6Q3	RB CANADA YCD	04/03/2023	06/13/2022	3.2000	100,000,000.00	100,000,000.00	4.8830	0.995530708 MESIROW	99,553,070.79	1,795,555.56
65558UWK4	NORDEA ABP YCD	04/03/2023	08/25/2022	3.5800	100,000,000.00	100,000,000.00	4.8830	0.996553043 MESIROW	99,655,304.30	1,282,833.33
65558UYA4	NORDEA ABP YCD	04/07/2023	10/20/2022	4.6000	100,000,000.00	100,000,000.00	4.8830	0.999135135 MESIROW	99,913,513.49	932,777.78
05252WTU7	ANZ YCD	04/07/2023	10/06/2022	4.0000	100,000,000.00	100,000,000.00	4.8830	0.997551345 MESIROW	99,755,134.52	966,666.67

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86959RK82	SVENSKA YCD	04/10/2023	10/12/2022	4.6500	100,000,000.00	100,000,000.00	4.8830	0.999229109 MESIROW	99,922,910.87	1,046,250.00
21684LEL2	RABOBANK YCD	04/24/2023	10/20/2022	5.0200	100,000,000.00	100,000,000.00	4.8830	1.000269869 MESIROW	100,026,986.91	1,017,944.44
90275DQP8	UBS YCD	04/24/2023	10/20/2022	5.0400	100,000,000.00	100,000,000.00	4.8830	1.000331087 MESIROW	100,033,108.70	1,022,000.00
86564MB72	SUMI TRUST YCD	04/26/2023	12/29/2022	4.7100	100,000,000.00	100,000,000.00	4.8830	0.999449821 MESIROW	99,944,982.07	39,250.00
06417MG90	SCOTIA YCD	04/26/2023	10/18/2022	4.9200	100,000,000.00	100,000,000.00	4.8830	0.999958950 MESIROW	99,995,895.04	1,025,000.00
06742T2G0	BARCLAYS YCD	04/26/2023	10/31/2022	5.2000	100,000,000.00	100,000,000.00	4.8830	1.000859538 MESIROW	100,085,953.84	895,555.56
05586FED5	BNP YCD	05/16/2023	11/16/2022	5.0500	100,000,000.00	100,000,000.00	5.0060	1.000043057 MESIROW	100,004,305.69	645,277.78
89115BLK4	TORONTO YCD	05/26/2023	12/15/2022	4.8600	100,000,000.00	100,000,000.00	5.0060	0.999378207 MESIROW	99,937,820.75	229,500.00
83369XLU0	SOC GEN YCD	05/26/2023	12/15/2022	4.8400	100,000,000.00	100,000,000.00	5.0060	0.999299431 MESIROW	99,929,943.07	228,555.56
63253T3E6	NAT AUB YCD	05/26/2023	10/26/2022	4.9200	100,000,000.00	100,000,000.00	5.0060	0.999479480 MESIROW	99,947,948.00	915,666.67
65558UYI2	NORDEA ABP YCD	05/26/2023	11/22/2022	5.0100	100,000,000.00	100,000,000.00	5.0060	0.999905770 MESIROW	99,990,577.01	556,666.67
06367CZS9	MONTREAL YCD	05/26/2023	11/17/2022	5.1000	100,000,000.00	100,000,000.00	5.0060	1.000245129 MESIROW	100,024,512.91	637,500.00
06417ML45	SCOTIA YCD	05/26/2023	11/17/2022	5.1000	100,000,000.00	100,000,000.00	5.0060	1.000245129 MESIROW	100,024,512.91	637,500.00
06742T2R6	BARCLAYS YCD	05/30/2023	11/15/2022	5.2400	100,000,000.00	100,000,000.00	5.0060	1.000809975 MESIROW	100,080,997.50	684,111.11
90275DQG8	UBS YCD	06/01/2023	09/06/2022	4.0200	50,000,000.00	50,000,000.00	5.1300	0.995167034 MESIROW	49,758,351.69	653,250.00
83369XLP1	SOC GEN YCD	06/26/2023	11/16/2022	5.1900	100,000,000.00	100,000,000.00	5.1300	1.000123904 MESIROW	100,012,390.36	663,166.67
22536U7A2	CIC YCD	06/26/2023	12/15/2022	5.1100	100,000,000.00	100,000,000.00	5.1300	0.999845576 MESIROW	99,984,557.57	241,305.56
89115B3P3	TORONTO YCD	06/26/2023	10/19/2022	5.2200	100,000,000.00	100,000,000.00	5.1300	1.000166711 MESIROW	100,016,671.05	1,073,000.00
05252WUB7	ANZ YCD	07/03/2023	12/29/2022	4.8000	100,000,000.00	100,000,000.00	5.1880	0.998068067 MESIROW	99,806,806.73	40,000.00
13606KRU2	CIBC YCD	07/03/2023	12/28/2022	5.0000	100,000,000.00	100,000,000.00	5.1880	0.999054614 MESIROW	99,905,461.41	55,555.56
22536U7G9	CIC YCD	07/03/2023	12/22/2022	5.0000	100,000,000.00	100,000,000.00	5.1880	0.999033202 MESIROW	99,903,320.18	138,888.89
53947CR59	LLOYDS YCD	07/03/2023	10/03/2022	4.5900	100,000,000.00	100,000,000.00	5.1880	0.996743428 MESIROW	99,674,342.76	1,147,500.00
78015J4W4	RB CANADA YCD	07/03/2023	07/14/2022	4.0500	100,000,000.00	100,000,000.00	5.1880	0.993869504 MESIROW	99,386,950.44	1,923,750.00
63873QZH0	NATIXIS YCD	09/01/2023	12/15/2022	5.3300	100,000,000.00	100,000,000.00	5.3040	1.000082437 MESIROW	100,008,243.69	251,694.44

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78015JD20	RB CANADA YCD	09/01/2023	09/08/2022	4.2200	100,000,000.00	100,000,000.00	5.3040	0.992469960 MESIROW	99,246,995.97	1,348,055.56	
90275DQH6	UBS YCD	10/02/2023	10/12/2022	5.1600	100,000,000.00	100,000,000.00	5.3620	0.998067605 MESIROW	99,806,760.50	1,161,000.00	
89115BNP1	TORONTO YCD	10/02/2023	12/29/2022	5.2900	100,000,000.00	100,000,000.00	5.3620	0.999456202 MESIROW	99,945,620.21	44,083.33	
13606KNU6	CIBC YCD	10/02/2023	10/07/2022	5.0000	100,000,000.00	100,000,000.00	5.3620	0.996884463 MESIROW	99,688,446.32	1,194,444.44	
					10,150,000,000.00	10,150,000,000.00				10,136,286,731.27	98,543,416.66
AIP:				0.00							
Book + AIP:				10,150,000,000.00	CD YANKEE						

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06417KN39	SCOTIA NY CP	01/03/2023	0.0000	100,000,000.00	98,606,666.66	0.0441	2	MESIROW	99,975,500.00
59157UN30	METLIFE STF CP	01/03/2023	0.0000	100,000,000.00	98,733,333.34	0.0441	2	MESIROW	99,975,500.00
47816GN39	JOHNSON CP	01/03/2023	0.0000	100,000,000.00	98,810,000.00	0.0441	2	MESIROW	99,975,500.00
62479MN33	MUFG BK CP	01/03/2023	0.0000	100,000,000.00	99,752,666.66	0.0441	2	MESIROW	99,975,500.00
17327BN35	CGMI CP	01/03/2023	0.0000	100,000,000.00	98,527,777.78	0.0441	2	MESIROW	99,975,500.00
47816GN62	JOHNSON CP	01/06/2023	0.0000	50,000,000.00	49,483,333.33	0.0441	5	MESIROW	49,969,375.00
74271UN63	PROCTER CP	01/06/2023	0.0000	50,000,000.00	49,565,000.00	0.0441	5	MESIROW	49,969,375.00
83369CN91	SOC GEN NY CP	01/09/2023	0.0000	100,000,000.00	98,402,083.34	0.0441	8	MESIROW	99,902,000.00
2546R3N91	DISNEY CP	01/09/2023	0.0000	50,000,000.00	49,842,013.89	0.0441	8	MESIROW	49,951,000.00
02314QNB1	AMAZON CP	01/11/2023	0.0000	100,000,000.00	98,627,500.00	0.0441	10	MESIROW	99,877,500.00
88602UNB2	THUNDER CP	01/11/2023	0.0000	50,000,000.00	49,393,430.56	0.0441	10	MESIROW	49,938,750.00
24422MNB3	DEERE CAP CP	01/11/2023	0.0000	100,000,000.00	99,170,111.12	0.0441	10	MESIROW	99,877,500.00
67983UNC3	OLD LINE CP	01/12/2023	0.0000	50,000,000.00	49,199,375.00	0.0441	11	MESIROW	49,932,625.00
12619UND9	CRC CP	01/13/2023	0.0000	100,000,000.00	98,759,444.44	0.0441	12	MESIROW	99,853,000.00
40060XND8	GTA CP	01/13/2023	0.0000	100,000,000.00	99,377,250.00	0.0441	12	MESIROW	99,853,000.00
83369CND2	SOC GEN NY CP	01/13/2023	0.0000	100,000,000.00	98,446,222.22	0.0441	12	MESIROW	99,853,000.00
19121BNQ8	COCA COLA CP	01/24/2023	0.0000	100,000,000.00	99,211,111.12	0.0441	23	MESIROW	99,718,250.00
82124MNT3	SHEFFIELD CP	01/27/2023	0.0000	50,000,000.00	49,334,166.67	0.0441	26	MESIROW	49,840,750.00
06417KNT2	SCOTIA NY CP	01/27/2023	0.0000	100,000,000.00	98,196,111.12	0.0441	26	MESIROW	99,681,500.00
53127UNT3	LIBERTY CP	01/27/2023	0.0000	100,000,000.00	98,572,083.34	0.0441	26	MESIROW	99,681,500.00
02314QNT2	AMAZON CP	01/27/2023	0.0000	100,000,000.00	98,512,500.00	0.0441	26	MESIROW	99,681,500.00
89233HNT7	TOYOTA CP	01/27/2023	0.0000	50,000,000.00	49,199,444.44	0.0441	26	MESIROW	49,840,750.00
38346MNT7	GOTHAM CP	01/27/2023	0.0000	100,000,000.00	98,629,166.66	0.0441	26	MESIROW	99,681,500.00
12619UP13	CRC CP	02/01/2023	0.0000	100,000,000.00	98,577,777.78	0.0448	31	MESIROW	99,614,222.22

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06417KP11	SCOTIA NY CP	02/01/2023	0.0000	100,000,000.00	98,265,666.66	0.0448	31	MESIROW	99,614,222.22
62479MP15	MUFG BK CP	02/01/2023	0.0000	150,000,000.00	149,278,333.32	0.0448	31	MESIROW	149,421,333.33
46640QP13	JPM LLC CP	02/01/2023	0.0000	100,000,000.00	98,327,388.88	0.0448	31	MESIROW	99,614,222.22
83369CP16	SOC GEN NY CP	02/01/2023	0.0000	100,000,000.00	98,338,888.88	0.0448	31	MESIROW	99,614,222.22
74271UP87	PROCTER CP	02/08/2023	0.0000	50,000,000.00	49,402,777.78	0.0448	38	MESIROW	49,763,555.56
67983UP80	OLD LINE CP	02/08/2023	0.0000	50,000,000.00	49,256,250.00	0.0448	38	MESIROW	49,763,555.56
63873KP84	NATIXIS NY CP	02/08/2023	0.0000	100,000,000.00	98,545,555.56	0.0448	38	MESIROW	99,527,111.11
53127UP87	LIBERTY CP	02/08/2023	0.0000	50,000,000.00	49,097,708.33	0.0448	38	MESIROW	49,763,555.56
60689GP83	MIZUHO NY CP	02/08/2023	0.0000	100,000,000.00	98,723,111.12	0.0448	38	MESIROW	99,527,111.11
24423JPA9	DEERE CAP CP	02/10/2023	0.0000	100,000,000.00	98,970,555.56	0.0448	40	MESIROW	99,502,222.22
47816GPE3	JOHNSON CP	02/14/2023	0.0000	100,000,000.00	98,463,111.12	0.0448	44	MESIROW	99,452,444.44
60689GPM2	MIZUHO NY CP	02/21/2023	0.0000	100,000,000.00	98,494,777.78	0.0448	51	MESIROW	99,365,333.33
40060XPM6	GTA CP	02/21/2023	0.0000	50,000,000.00	49,185,388.89	0.0448	51	MESIROW	49,682,666.67
53127UPT1	LIBERTY CP	02/27/2023	0.0000	50,000,000.00	49,128,888.89	0.0448	57	MESIROW	49,645,333.33
46640QPT2	JPM LLC CP	02/27/2023	0.0000	100,000,000.00	98,360,555.56	0.0448	57	MESIROW	99,290,666.67
83369CPU2	SOC GEN NY CP	02/28/2023	0.0000	100,000,000.00	98,172,222.22	0.0448	58	MESIROW	99,278,222.22
19121BPU7	COCA COLA CP	02/28/2023	0.0000	100,000,000.00	98,775,000.00	0.0448	58	MESIROW	99,278,222.22
63873KQ18	NATIXIS NY CP	03/01/2023	0.0000	100,000,000.00	97,833,333.34	0.0448	59	MESIROW	99,265,777.78
06054PQ17	BOFA CP	03/01/2023	0.0000	100,000,000.00	97,664,305.56	0.0448	59	MESIROW	99,265,777.78
17327BQ16	CGMI CP	03/01/2023	0.0000	100,000,000.00	97,715,972.22	0.0448	59	MESIROW	99,265,777.78
89233HQ15	TOYOTA CP	03/01/2023	0.0000	100,000,000.00	98,082,777.78	0.0448	59	MESIROW	99,265,777.78
78015DQ29	RBC NY CP	03/02/2023	0.0000	100,000,000.00	97,956,583.34	0.0459	60	MESIROW	99,235,000.00
06417KQ85	SCOTIA NY CP	03/08/2023	0.0000	100,000,000.00	98,181,944.44	0.0459	66	MESIROW	99,158,500.00
1247P3Q88	CAFCO CP	03/08/2023	0.0000	100,000,000.00	98,230,555.56	0.0459	66	MESIROW	99,158,500.00

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53127UQ86	LIBERTY CP	03/08/2023	0.0000	100,000,000.00	98,193,750.00	0.0459	66	MESIROW	99,158,500.00
74271UQ86	PROCTER CP	03/08/2023	0.0000	50,000,000.00	49,272,777.78	0.0459	66	MESIROW	49,579,250.00
22533UQE6	CR AG NY CP	03/14/2023	0.0000	100,000,000.00	98,009,000.00	0.0459	72	MESIROW	99,082,000.00
63873KQQ3	NATIXIS NY CP	03/24/2023	0.0000	100,000,000.00	97,845,944.44	0.0459	82	MESIROW	98,954,500.00
45826FQQ9	INTEL CP	03/24/2023	0.0000	100,000,000.00	98,220,000.00	0.0459	82	MESIROW	98,954,500.00
02314QQQ5	AMAZON CP	03/24/2023	0.0000	200,000,000.00	196,303,333.32	0.0459	82	MESIROW	197,909,000.00
06417KQQ5	SCOTIA NY CP	03/24/2023	0.0000	100,000,000.00	97,930,000.00	0.0459	82	MESIROW	98,954,500.00
47816GQT9	JOHNSON CP	03/27/2023	0.0000	100,000,000.00	98,370,750.00	0.0459	85	MESIROW	98,916,250.00
46640QQU8	JPM LLC CP	03/28/2023	0.0000	100,000,000.00	97,682,666.66	0.0459	86	MESIROW	98,903,500.00
2546R3QW7	DISNEY CP	03/30/2023	0.0000	50,000,000.00	49,088,055.56	0.0459	88	MESIROW	49,439,000.00
63873KR33	NATIXIS NY CP	04/03/2023	0.0000	100,000,000.00	97,572,250.00	0.0472	92	MESIROW	98,793,777.78
17327BR31	CGMI CP	04/03/2023	0.0000	100,000,000.00	97,593,888.88	0.0472	92	MESIROW	98,793,777.78
09659CR75	BNP NY CP	04/07/2023	0.0000	100,000,000.00	97,742,777.78	0.0472	96	MESIROW	98,741,333.33
22533UR70	CR AG NY CP	04/07/2023	0.0000	100,000,000.00	98,220,666.66	0.0472	96	MESIROW	98,741,333.33
38346MRA4	GOTHAM CP	04/10/2023	0.0000	100,000,000.00	97,658,888.88	0.0472	99	MESIROW	98,702,000.00
46640QRA1	JPM LLC CP	04/10/2023	0.0000	100,000,000.00	97,778,333.34	0.0472	99	MESIROW	98,702,000.00
78015DRQ5	RBC NY CP	04/24/2023	0.0000	100,000,000.00	97,583,333.34	0.0472	113	MESIROW	98,518,444.44
06054PRS7	BOFA CP	04/26/2023	0.0000	100,000,000.00	97,506,666.66	0.0472	115	MESIROW	98,492,222.22
17327BRS6	CGMI CP	04/26/2023	0.0000	100,000,000.00	97,424,444.44	0.0472	115	MESIROW	98,492,222.22
46640QRS2	JPM LLC CP	04/26/2023	0.0000	100,000,000.00	97,527,833.34	0.0472	115	MESIROW	98,492,222.22
89233HRS5	TOYOTA CP	04/26/2023	0.0000	150,000,000.00	146,353,500.00	0.0472	115	MESIROW	147,738,333.33
82124MRS1	SHEFFIELD CP	04/26/2023	0.0000	100,000,000.00	97,772,500.00	0.0472	115	MESIROW	98,492,222.22
45826FSG9	INTEL CP	05/16/2023	0.0000	50,000,000.00	48,842,500.00	0.0486	135	MESIROW	49,088,750.00
82124MSS0	SHEFFIELD CP	05/26/2023	0.0000	100,000,000.00	97,863,666.66	0.0486	145	MESIROW	98,042,500.00

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
22533USS3	CR AG NY CP	05/26/2023	0.0000	100,000,000.00	97,941,666.66	0.0486	145	MESIROW	98,042,500.00
02314QSS9	AMAZON CP	05/26/2023	0.0000	100,000,000.00	97,387,500.00	0.0486	145	MESIROW	98,042,500.00
46640QSS1	JPM LLC CP	05/26/2023	0.0000	100,000,000.00	97,148,000.00	0.0486	145	MESIROW	98,042,500.00
59157USW1	METLIFE STF CP	05/30/2023	0.0000	100,000,000.00	97,140,000.00	0.0486	149	MESIROW	97,988,500.00
63873KSW8	NATIXIS NY CP	05/30/2023	0.0000	100,000,000.00	97,277,777.78	0.0486	149	MESIROW	97,988,500.00
17327BSW6	CGMI CP	05/30/2023	0.0000	100,000,000.00	97,001,666.66	0.0486	149	MESIROW	97,988,500.00
78015DTS9	RBC NY CP	06/26/2023	0.0000	100,000,000.00	96,493,250.00	0.0497	176	MESIROW	97,570,222.22
06417KTS8	SCOTIA NY CP	06/26/2023	0.0000	100,000,000.00	97,319,444.44	0.0497	176	MESIROW	97,570,222.22
46640QTS0	JPM LLC CP	06/26/2023	0.0000	100,000,000.00	96,783,194.44	0.0497	176	MESIROW	97,570,222.22
63873KTS6	NATIXIS NY CP	06/26/2023	0.0000	100,000,000.00	96,637,583.34	0.0497	176	MESIROW	97,570,222.22
06054PU38	BOFA CP	07/03/2023	0.0000	100,000,000.00	96,493,333.34	0.0507	183	MESIROW	97,422,750.00
06417KU31	SCOTIA NY CP	07/03/2023	0.0000	100,000,000.00	97,413,166.66	0.0507	183	MESIROW	97,422,750.00
89233HU36	TOYOTA CP	07/03/2023	0.0000	100,000,000.00	96,611,111.12	0.0507	183	MESIROW	97,422,750.00
06417KW13	SCOTIA NY CP	09/01/2023	0.0000	100,000,000.00	96,387,500.00	0.0512	243	MESIROW	96,544,000.00
AIP:		0.00		8,050,000,000.00	7,895,772,944.44				7,970,181,986.08
Book + AIP:		7,895,772,944.44		COMMER PAPER					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
06051GEU9	BOFA CB	01/11/2023	3.3000	25,000,000.00	25,015,456.59	0.99966	0.01558333	CITIBANK	24,991,500.00	389,583.25
46625HJH4	JPM CHASE CB	01/25/2023	3.2000	30,000,000.00	30,042,769.23	0.99923	0.01386667	CITIBANK	29,976,900.00	416,000.10
172967GL9	CITIGROUP CB	03/01/2023	3.3750	20,000,000.00	20,016,044.27	0.99769	0.01125000	CITIBANK	19,953,800.00	225,000.00
89236TJD8	TOYOTA CB	04/06/2023	0.4000	25,000,000.00	24,878,626.87	0.98891	0.00094444	CITIBANK	24,722,750.00	23,611.00
06053FAA7	BOFA CB	07/24/2023	4.1000	25,000,000.00	25,089,507.21	0.99562	0.01788056	CITIBANK	24,890,500.00	447,014.00
95000U2C6	WELLS FGO CB CL	01/24/2024	3.7500	10,000,000.00	9,829,920.81	0.98668	0.01635417	CITIBANK	9,866,800.00	163,541.70
46625HJT8	JPM CHASE CB	02/01/2024	3.8750	25,000,000.00	25,926,386.36	0.98729	0.01614583	CITIBANK	24,682,250.00	403,645.75
46625HJX9	JPM CHASE CB	05/13/2024	3.6250	14,000,000.00	14,370,398.10	0.98310	0.00483333	CITIBANK	13,763,400.00	67,666.62
14913R2L0	CATERPILR CB	05/17/2024	0.4500	10,000,000.00	9,985,555.66	0.94133	0.00055000	CITIBANK	9,413,300.00	5,500.00
24422EVQ9	DEERE CAP CB	06/07/2024	0.4500	5,000,000.00	4,999,927.83	0.94019	0.00030000	CITIBANK	4,700,950.00	1,500.00
89236TJG1	TOYOTA CB CL	06/14/2024	0.5000	25,000,000.00	24,964,045.03	0.93517	0.00023611	CITIBANK	23,379,250.00	5,902.75
24422EVY2	DEERE CAP CB	01/10/2025	1.2500	20,000,000.00	19,859,296.75	0.93616	0.00593750	CITIBANK	18,723,200.00	118,750.00
17290ACB4	CITIGROUP CB CL	02/24/2025	2.3500	25,000,000.00	25,000,000.00	0.93780	0.00241528	CITIBANK	23,445,000.00	60,382.00
023135BQ8	AMAZON CB-CL	06/03/2025	0.8000	28,000,000.00	28,064,643.06	0.91384	0.00062222	CITIBANK	25,587,520.00	17,422.16
06051GFS3	BOFA CB	08/01/2025	3.8750	25,000,000.00	26,782,821.92	0.97432	0.01614583	CITIBANK	24,358,000.00	403,645.75
06048WX54	BOFA CB CL	08/18/2025	4.1600	25,000,000.00	25,000,000.00	0.97575	0.01536889	CITIBANK	24,393,750.00	384,222.25
06048W2G4	BOFA CB CL	10/27/2025	6.0200	15,000,000.00	15,000,000.00	1.00201	0.01070222	CITIBANK	15,030,150.00	160,533.30
037833EB2	APPLE CB-CL	02/08/2026	0.7000	15,000,000.00	14,979,040.26	0.88851	0.00278056	CITIBANK	13,327,650.00	41,708.40
949746RW3	WELLS FGO CB	04/22/2026	3.0000	25,000,000.00	26,448,029.34	0.93555	0.00575000	CITIBANK	23,388,750.00	143,750.00
48128G7L8	JPM CHASE CB CL	09/09/2026	4.3750	25,000,000.00	25,000,000.00	0.97613	0.01361111	CITIBANK	24,403,250.00	340,277.75
06048WN63	BOFA CB CL	09/10/2026	1.1500	9,000,000.00	8,911,945.16	0.81396	0.00354583	CITIBANK	7,325,640.00	31,912.47
17290AKJ8	CITIGROUP CB CL	10/29/2026	1.7500	25,000,000.00	25,000,000.00	0.86492	0.00301389	CITIBANK	21,623,000.00	75,347.25
17290ALQ1	CITIGROUP CB CL	12/08/2026	1.9200	25,000,000.00	25,000,000.00	0.86744	0.00122667	CITIBANK	21,686,000.00	30,666.75
06048WW63	BOFA CB CL	06/22/2027	5.0000	25,000,000.00	25,000,000.00	0.97418	0.00125000	CITIBANK	24,354,500.00	31,250.00

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95001DCH1	WELLS FGO CB CL	10/20/2027	6.2000	10,000,000.00	10,000,000.00	1.00747	0.01222778	CITIBANK		10,074,700.00	122,277.80
17290ALA6	CITIGROUP CB CL	10/26/2027	6.2000	15,000,000.00	15,000,000.00	1.00523	0.01119444	CITIBANK		15,078,450.00	167,916.60
				526,000,000.00	530,164,414.45					503,140,960.00	4,279,027.65
AIP:		156,736.11									
Book + AIP:		530,321,150.56	CORP BOND								

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SYS047640	PACIFIC ALLIANCE BANK TD	01/04/2023	2.4100	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS047784	MISSION FEDERAL CREDIT UNION TI	01/04/2023	3.2200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047787	MISSION NATIONAL BANK TD	01/04/2023	3.2400	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047785	CALIFORNIA BANK OF COMMERCE TI	01/04/2023	3.2400	13,500,000.00	13,500,000.00	1.00000	13,500,000.00
SYS047795	PACIFIC CITY BANK TD	01/05/2023	3.3400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047797	PROVIDENT CREDIT UNION TD	01/05/2023	3.3800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047791	FRESNO FIRST BANK TD	01/05/2023	3.3400	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS047792	MALAGA BANK FSB TD	01/05/2023	3.3600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047789	COMMERCIAL BANK OF CALIFORNIA `	01/05/2023	3.3700	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047796	PACIFIC PREMIER BANK TD	01/05/2023	3.3600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047790	FINANCIAL PARTNERS CREDIT UNIOI	01/05/2023	3.3900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047645	EAST WEST BANK TD	01/05/2023	2.4600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047794	OPEN BANK TD	01/05/2023	3.3600	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS047782	STATE BANK OF INDIA (CALIFORNIA)	01/06/2023	3.2900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047781	FIRST FOUNDATION BANK TD	01/06/2023	3.2900	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
SYS047799	SANTA CRUZ COUNTY BANK TD	01/06/2023	3.3600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047659	HANMI BANK TD	01/11/2023	2.6100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047658	EAST WEST BANK TD	01/11/2023	2.6100	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS047803	POPPY BANK TD	01/11/2023	3.3500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047811	PROVIDENT CREDIT UNION TD	01/12/2023	3.3900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047812	PROVIDENT CREDIT UNION TD	01/12/2023	3.3900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047814	WESCOM CENTRAL CREDIT UNION TI	01/12/2023	3.4200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047810	NEW OMNI BANK NA TD	01/12/2023	3.3300	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS047809	MERIWEST CREDIT UNION TD	01/12/2023	3.4000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047662	BANC OF CALIFORNIA NA TD	01/12/2023	2.6600	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047665	TRAVIS CREDIT UNION TD	01/12/2023	2.7200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00

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SYS047816	PACIFIC CITY BANK TD	01/13/2023	3.5700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047817	WESCOM CENTRAL CREDIT UNION TI	01/13/2023	3.6400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047815	MALAGA BANK FSB TD	01/13/2023	3.5900	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS047675	BANC OF CALIFORNIA NA TD	01/18/2023	2.8400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047819	BANC OF CALIFORNIA NA TD	01/18/2023	3.7000	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047824	POPPY BANK TD	01/19/2023	3.8800	70,000,000.00	70,000,000.00	1.00000	70,000,000.00
SYS047823	MISSION NATIONAL BANK TD	01/19/2023	3.8700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047677	AMERICAN PLUS BANK NA TD	01/20/2023	2.9000	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS047825	COMMERCEWEST BANK TD	01/20/2023	3.9300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047826	FIRST FOUNDATION BANK TD	01/20/2023	3.9400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047828	OPEN BANK TD	01/25/2023	3.9500	16,000,000.00	16,000,000.00	1.00000	16,000,000.00
SYS047683	MERIWEST CREDIT UNION TD	01/25/2023	2.9400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047830	FINANCIAL PARTNERS CREDIT UNIO	01/26/2023	4.0500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047686	EAST WEST BANK TD	01/27/2023	2.9300	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047838	OPEN BANK TD	02/01/2023	4.0200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047837	MISSION VALLEY BANK TD	02/01/2023	4.0200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047687	AMERICAN PLUS BANK NA TD	02/01/2023	2.7900	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS047836	CALIFORNIA BANK OF COMMERCE TI	02/01/2023	4.0200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047841	NORTHROP GRUMMAN FEDERAL CRE	02/02/2023	4.1400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047839	GOLDEN 1 CREDIT UNION TD	02/02/2023	4.1200	150,000,000.00	150,000,000.00	1.00000	150,000,000.00
SYS047852	COMMERCEWEST BANK TD	02/09/2023	4.1400	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047851	CATHAY BANK TD	02/09/2023	4.1400	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS047856	SANTA CRUZ COUNTY BANK TD	02/09/2023	4.1400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047855	PROVIDENT CREDIT UNION TD	02/09/2023	4.1600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047854	PREFERRED BANK TD	02/09/2023	4.1200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047705	TRAVIS CREDIT UNION TD	02/10/2023	3.0000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00

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SYS047704	HANMI BANK TD	02/10/2023	2.9800	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047703	CORNERSTONE COMMUNITY BANK TI	02/10/2023	2.9800	8,500,000.00	8,500,000.00	1.00000	8,500,000.00
SYS047708	TRAVIS CREDIT UNION TD	02/15/2023	3.0400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047707	CALIFORNIA COAST CREDIT UNION T	02/15/2023	3.0300	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047872	PROVIDENT CREDIT UNION TD	02/16/2023	4.2000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047871	POPPY BANK TD	02/16/2023	4.1900	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047869	CATHAY BANK TD	02/16/2023	4.1800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047709	METROPOLITAN BANK TD	02/16/2023	3.0600	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047876	FIRST FOUNDATION BANK TD	02/17/2023	4.1000	37,000,000.00	37,000,000.00	1.00000	37,000,000.00
SYS047874	BANK OF SOUTHERN CALIFORNIA NA	02/17/2023	4.1200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047717	CATHAY BANK TD	02/22/2023	3.1100	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047889	POPPY BANK TD	03/01/2023	4.2300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047888	NEW OMNI BANK NA TD	03/01/2023	4.1900	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS047724	AXOS BANK TD	03/01/2023	3.2000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047732	TECHNOLOGY CREDIT UNION TD	03/02/2023	3.2300	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047731	PROSPECTORS FEDERAL CREDIT UNI	03/02/2023	3.2900	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS047730	PACIFIC PREMIER BANK TD	03/02/2023	3.2700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047728	METROPOLITAN BANK TD	03/02/2023	3.2700	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS047726	FIVE STAR BANK TD	03/02/2023	3.2700	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047894	OPEN BANK TD	03/02/2023	4.3200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047892	MANUFACTURERS BANK TD	03/02/2023	4.3500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047891	FIRST FOUNDATION BANK TD	03/02/2023	4.3300	47,000,000.00	47,000,000.00	1.00000	47,000,000.00
SYS047900	PROVIDENT CREDIT UNION TD	03/03/2023	4.3300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047898	CALIFORNIA BANK OF COMMERCE TI	03/03/2023	4.3100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047734	BANC OF CALIFORNIA NA TD	03/03/2023	3.2400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047744	AMERICAN FIRST CREDIT UNION TD	03/08/2023	3.3000	27,000,000.00	27,000,000.00	1.00000	27,000,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS047740	FIVE STAR BANK TD	03/08/2023	3.3000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047907	PROVIDENT CREDIT UNION TD	03/08/2023	4.2600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047906	POPPY BANK TD	03/08/2023	4.2400	72,000,000.00	72,000,000.00	1.00000	72,000,000.00
SYS047905	OPEN BANK TD	03/08/2023	4.2400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047904	NEW OMNI BANK NA TD	03/08/2023	4.2000	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS047903	GOLDEN 1 CREDIT UNION TD	03/08/2023	4.2600	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047902	FIRST FOUNDATION BANK TD	03/08/2023	4.2500	22,000,000.00	22,000,000.00	1.00000	22,000,000.00
SYS047911	FIRST FOUNDATION BANK TD	03/09/2023	4.3100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047910	COMMUNITY BANK OF THE BAY TD	03/09/2023	4.2800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047752	COMMONWEALTH BUSINESS BANK TI	03/09/2023	3.3000	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS047748	PACIFIC PREMIER BANK TD	03/09/2023	3.3200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047754	TRAVIS CREDIT UNION TD	03/10/2023	3.4000	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047753	POPPY BANK TD	03/10/2023	3.3800	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS047917	WESCOM CENTRAL CREDIT UNION TI	03/10/2023	4.3100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047915	BENEFICIAL STATE BANK TD	03/10/2023	4.2900	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047914	BANK OF SAN FRANCISCO TD	03/10/2023	4.2600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047925	WESCOM CENTRAL CREDIT UNION TI	03/15/2023	4.2500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047924	STATE BANK OF INDIA (CALIFORNIA)	03/15/2023	4.2100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047923	PREFERRED BANK TD	03/15/2023	4.1800	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS047921	PACIFIC CITY BANK TD	03/15/2023	4.1800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047756	AXOS BANK TD	03/15/2023	3.4600	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047768	HANMI BANK TD	03/16/2023	3.6300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047766	CATHAY BANK TD	03/16/2023	3.6500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047934	SAN DIEGO COUNTY CREDIT UNION	03/16/2023	4.2500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047932	GOLDEN 1 CREDIT UNION TD	03/16/2023	4.2900	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047931	FIVE STAR BANK TD	03/16/2023	4.2700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00

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SYS047930	CALIFORNIA BANK OF COMMERCE T	03/16/2023	4.2700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047938	PROVIDENT CREDIT UNION TD	03/17/2023	4.3100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047937	CTBC BANK CORP (USA) TD	03/17/2023	4.2900	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS047936	AMERICAN PLUS BANK NA TD	03/17/2023	4.2500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047935	NEW OMNI BANK NA TD	03/17/2023	4.2500	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047777	BANK OF SAN FRANCISCO TD	03/24/2023	3.8200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047776	AMERICAN FIRST CREDIT UNION TD	03/24/2023	3.8200	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS047775	PACIFIC PREMIER BANK TD	03/24/2023	3.8200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047786	FARMERS & MERCHANTS BANK OF C	04/05/2023	3.8500	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS047788	BANK OF HOPE TD	04/06/2023	3.9000	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
SYS047793	NUVISION FEDERAL CREDIT UNION T	04/06/2023	3.9200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047798	AMERICAN PLUS BANK NA TD	04/07/2023	3.8600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047800	TECHNOLOGY CREDIT UNION TD	04/07/2023	3.8800	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047802	AXOS BANK TD	04/12/2023	3.9700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047818	AXOS BANK TD	04/19/2023	4.2100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047821	PACIFIC WESTERN BANK TD	04/19/2023	4.2400	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS047820	CORNERSTONE COMMUNITY BANK TI	04/19/2023	4.2300	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS047827	FIRST FOUNDATION BANK TD	04/26/2023	4.1800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047829	STATE BANK OF INDIA (CALIFORNIA)	04/26/2023	4.1800	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047840	COMMONWEALTH BUSINESS BANK TI	05/04/2023	4.4600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047842	TECHNOLOGY CREDIT UNION TD	05/04/2023	4.4600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047846	MERIWEST CREDIT UNION TD	05/10/2023	4.5200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047850	AMERICAN PLUS BANK NA TD	05/11/2023	4.4800	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS047853	HANMI BANK TD	05/11/2023	4.4800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047867	BANK OF HOPE TD	05/17/2023	4.4500	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS047866	AMERICAN PLUS BANK NA TD	05/17/2023	4.4100	8,000,000.00	8,000,000.00	1.00000	8,000,000.00

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SYS047873	TECHNOLOGY CREDIT UNION TD	05/18/2023	4.3800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047870	NEW OMNI BANK NA TD	05/18/2023	4.3600	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047868	BANC OF CALIFORNIA NA TD	05/18/2023	4.3800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047878	US METRO BANK TD	05/19/2023	4.3500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047875	CALIFORNIA COAST CREDIT UNION T	05/19/2023	4.3600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047887	FIVE STAR BANK TD	05/31/2023	4.5600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047886	SAN DIEGO COUNTY CREDIT UNION	05/31/2023	4.5400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047885	SAFE CREDIT UNION TD	05/31/2023	4.5700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047893	MECHANICS BANK TD	06/01/2023	4.6100	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047897	BANK OF HOPE TD	06/02/2023	4.5900	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047896	BANC OF CALIFORNIA NA TD	06/02/2023	4.5700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047899	PACIFIC WESTERN BANK TD	06/02/2023	4.6000	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS047908	US METRO BANK TD	06/07/2023	4.5800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047913	US METRO BANK TD	06/08/2023	4.6100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047912	PACIFIC PREMIER BANK TD	06/08/2023	4.6100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047909	AXOS BANK TD	06/08/2023	4.6100	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047916	COMMONWEALTH BUSINESS BANK TI	06/09/2023	4.5900	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS047922	PACIFIC WESTERN BANK TD	06/14/2023	4.6400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047933	HANMI BANK TD	06/15/2023	4.5700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
				5,144,000,000.00	5,144,000,000.00		5,144,000,000.00
AIP:		0.00					
Book + AIP:	5,144,000,000.00		TIME DEPOSIT				

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Security Name	Maturity	Rate	Par / Book Value	Price	Fair Value
PMIA LOAN 2120013	03/17/2023	0.38000000	6,679,000.00	1.000	6,679,000.00
PMIA LOAN 2120015	05/19/2023	0.71100000	73,250,000.00	1.000	73,250,000.00
PMIA LOAN 2120016	05/19/2023	0.71100000	92,788,000.00	1.000	92,788,000.00
PMIA LOAN 2120018	05/19/2023	0.71100000	15,610,000.00	1.000	15,610,000.00
PMIA LOAN 2120019	06/16/2023	0.90200000	17,122,000.00	1.000	17,122,000.00
PMIA LOAN 2120020	06/16/2023	0.90200000	9,141,000.00	1.000	9,141,000.00
PMIA LOAN 2230001	07/21/2023	1.12800000	16,794,000.00	1.000	16,794,000.00
PMIA LOAN 2230002	07/21/2023	1.12800000	12,924,000.00	1.000	12,924,000.00
PMIA LOAN 2230005	08/18/2023	1.31200000	22,925,000.00	1.000	22,925,000.00
PMIA LOAN 2230006	09/22/2023	1.58000000	30,899,000.00	1.000	30,899,000.00
PMIA LOAN 2230007	11/17/2023	2.03400000	9,510,000.00	1.000	9,510,000.00
PMIA LOAN 2230008	11/17/2023	2.03400000	14,260,000.00	1.000	14,260,000.00
PMIA LOAN 2230009	12/15/2023	2.17100000	54,909,000.00	1.000	54,909,000.00
			376,811,000.00		376,811,000.00

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Total # of items:	827
Par Value:	200,647,189,007.89
Book Value:	198,436,476,152.40
Fair Value:	195,372,679,689.66
Accrual:	479,637,279.01
Total Book Value:	198,436,476,152.40
AIP:	10,333,855.32
Book + AIP:	198,446,810,007.72